

Irish Stock Exchange Daily Bond Index Report

Thursday 30 June, 2016

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Bond Indices Performance

Index	Close Value 30-Jun-2016	Previous Close Value 29-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.44	121.08	0.299%	1.33%	0.68%	2.32%	21.44%	6.27	6.25	0.48
All Bond Index (Return)	203.75	203.14	0.304%	1.59%	1.51%	4.03%	103.75%	6.27	6.25	0.48
Under 3 Bond Index (Clean)	91.33	91.30	0.025%	-0.32%	-1.04%	-1.93%	-8.68%	2.14	2.15	-0.33
Under 3 Bond Index (Return)	143.31	143.26	0.036%	0.04%	0.07%	0.27%	43.31%	2.14	2.15	-0.33
Under 5 Bond Index (Clean)	104.75	104.65	0.089%	-0.16%	-0.65%	-1.21%	4.75%	2.90	2.91	-0.25
Under 5 Bond Index (Return)	168.60	168.43	0.099%	0.18%	0.39%	0.87%	68.60%	2.90	2.91	-0.25
Under 10 Bond Index (Clean)	116.08	115.82	0.221%	0.46%	-0.04%	0.52%	16.08%	4.69	4.68	0.14
Under 10 Bond Index (Return)	190.15	189.72	0.227%	0.74%	0.87%	2.37%	90.15%	4.69	4.68	0.14
5 Plus Bond Index (Clean)	136.23	135.55	0.500%	2.79%	1.96%	6.34%	36.23%	9.55	9.48	0.69
5 Plus Bond Index (Return)	231.92	230.75	0.504%	2.99%	2.60%	7.62%	131.92%	9.55	9.48	0.69
10 Plus Bond Index (Clean)	150.61	149.42	0.792%	7.18%	5.68%	14.31%	50.61%	16.37	16.19	1.08
10 Plus Bond Index (Return)	267.85	265.74	0.793%	7.33%	6.15%	15.24%	167.85%	16.37	16.19	1.08

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	107.60	3.86	256	111.45	0.00	6,389	6,874	7121
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.14	3.16	256	114.29	0.00	9,256	10,286	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.00	0.15	12	114.15	0.00	7,700	8,778	8789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.29	4.14	256	124.43	0.00	6,667	8,019	8295
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.98	0.90	73	118.88	0.00	11,269	13,294	13396
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.40	3.51	256	125.91	0.00	8,252	10,100	10390
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.75	0.24	107	104.99	0.00	5,714	5,985	5999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.89	1.09	102	125.98	0.00	5,480	6,843	6903
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.45	0.97	104	124.41	0.00	7,982	9,853	9931
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.76	1.61	109	143.37	0.00	11,480	16,274	16459
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.42	0.13	46	104.55	0.00	4,750	4,960	4966
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.27	0.30	46	120.57	0.00	7,928	9,535	9559
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.43	0.73	133	118.15	0.00	5,585	6,558	6598

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Bond Index Constituent

Clean Price Performance			Index Price 30-Jun-2016	Previous Index Price 29-Jun-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.60	107.61	-0.017%	-0.486%	-1.298%	-2.384%	-0.36	1.24	1.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.14	111.13	0.011%	-0.321%	-0.961%	-1.522%	-0.34	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.00	113.92	0.075%	-0.196%	-0.506%	-1.069%	-0.31	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.29	120.13	0.133%	-0.232%	-0.789%	-1.511%	-0.24	3.01	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	117.98	117.80	0.150%	-0.025%	-0.372%	-0.569%	-0.22	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.40	122.23	0.137%	0.143%	-0.234%	-0.360%	-0.19	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.75	104.48	0.256%	0.873%	1.000%	2.507%	-0.03	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.89	124.42	0.376%	0.572%	0.292%	2.095%	0.17	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.45	122.94	0.412%	1.288%	0.872%	3.628%	0.32	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.76	141.19	0.400%	1.359%	0.487%	3.546%	0.48	7.36	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.42	103.88	0.528%	2.418%	1.714%		0.54	9.44	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.27	119.53	0.623%	4.358%	3.037%	10.213%	0.84	12.12	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.43	116.22	1.037%	11.580%	9.179%	22.499%	1.27	22.52	22.24

Return Price Performance			Index Price 30-Jun-2016	Previous Index Price 29-Jun-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.45	111.46	-0.002%	-0.065%	-0.039%	0.103%	-0.36	1.24	1.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.27	0.021%	0.011%	0.039%	0.462%	-0.34	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.15	114.05	0.085%	-3.609%	-3.299%	-2.934%	-0.31	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.43	124.25	0.142%	0.165%	0.415%	0.889%	-0.24	3.01	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	118.88	118.69	0.159%	0.287%	-3.121%	-2.416%	-0.22	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.91	125.72	0.145%	0.468%	0.768%	1.656%	-0.19	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.99	104.72	0.258%	0.935%	1.192%	2.101%	-0.03	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.98	125.50	0.382%	0.825%	1.071%	0.476%	0.17	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.41	123.90	0.417%	1.509%	1.563%	2.142%	0.32	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.37	142.79	0.406%	1.662%	1.439%	1.510%	0.48	7.36	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.55	104.00	0.530%	2.497%	1.629%		0.54	9.44	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.57	119.82	0.627%	4.524%	1.461%	8.980%	0.84	12.12	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.15	116.94	1.036%	11.675%	9.622%	21.073%	1.27	22.52	22.24