

# Irish Stock Exchange Daily Bond Index Report

Monday 20 June, 2016

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 20-Jun-2016	Previous Close Value 17-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.91	119.45	0.383%	0.05%	-0.59%	1.03%	19.91%	6.20	6.15	0.68
All Bond Index (Return)	201.04	200.23	0.405%	0.23%	0.16%	2.64%	101.04%	6.20	6.15	0.68
Under 3 Bond Index (Clean)	91.35	91.33	0.024%	-0.30%	-1.01%	-1.91%	-8.65%	2.18	2.19	-0.27
Under 3 Bond Index (Return)	143.19	143.09	0.065%	-0.04%	-0.02%	0.18%	43.19%	2.18	2.19	-0.27
Under 5 Bond Index (Clean)	104.62	104.48	0.132%	-0.28%	-0.77%	-1.33%	4.62%	2.93	2.94	-0.16
Under 5 Bond Index (Return)	168.21	167.94	0.161%	-0.05%	0.16%	0.64%	68.21%	2.93	2.94	-0.16
Under 10 Bond Index (Clean)	115.27	114.93	0.298%	-0.25%	-0.73%	-0.18%	15.27%	4.70	4.68	0.31
Under 10 Bond Index (Return)	188.65	188.05	0.321%	-0.05%	0.08%	1.56%	88.65%	4.70	4.68	0.31
5 Plus Bond Index (Clean)	133.03	132.20	0.631%	0.38%	-0.43%	3.84%	33.03%	9.45	9.36	0.93
5 Plus Bond Index (Return)	226.36	224.90	0.648%	0.52%	0.14%	5.04%	126.36%	9.45	9.36	0.93
10 Plus Bond Index (Clean)	143.42	142.06	0.952%	2.06%	0.63%	8.85%	43.42%	16.18	15.96	1.38
10 Plus Bond Index (Return)	254.98	252.54	0.965%	2.17%	1.05%	9.71%	154.98%	16.18	15.96	1.38

## 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	107.80	3.71	246	111.51	0.00	6,389	6,888	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.16	3.03	246	114.20	0.00	9,256	10,289	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.89	0.02	2	113.92	4.40	7,700	8,770	9110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.16	3.98	246	124.13	0.00	6,667	8,010	8275
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.68	0.78	63	118.46	0.00	11,269	13,261	13348
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.98	3.37	246	125.35	0.00	8,252	10,065	10343
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.84	0.21	97	104.05	0.00	5,714	5,933	5945
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.86	0.98	92	124.84	0.00	5,480	6,787	6841
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.57	0.88	94	122.44	0.00	7,982	9,703	9773
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.46	1.47	99	140.93	0.00	11,485	16,018	16186
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.96	0.10	36	102.06	0.00	4,750	4,843	4848
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.22	0.24	36	116.46	0.00	7,928	9,214	9233
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.42	0.67	123	110.09	0.00	5,580	6,105	6142



# Irish Stock Exchange Daily Bond Index Report

Monday 20 June, 2016

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 20-Jun-2016	Previous Index Price 17-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	107.80	107.81	-0.007%	-0.296%	-1.110%	-2.198%	-0.37	1.27	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.16	111.11	0.045%	-0.298%	-0.937%	-1.499%	-0.28	2.20	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.89	113.83	0.060%	-0.292%	-0.602%	-1.165%	-0.23	2.87	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.16	119.99	0.139%	-0.343%	-0.899%	-1.620%	-0.15	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	117.68	117.44	0.204%	-0.277%	-0.622%	-0.819%	-0.11	3.59	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.98	121.64	0.277%	-0.203%	-0.579%	-0.704%	-0.07	3.92	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.37	0.447%	-0.008%	0.118%	1.612%	0.13	5.61	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.86	123.24	0.505%	-0.256%	-0.534%	1.255%	0.32	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.57	120.96	0.503%	-0.252%	-0.662%	2.053%	0.55	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.46	138.76	0.504%	-0.281%	-1.138%	1.871%	0.72	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.96	101.25	0.696%	0.000%	-0.687%		0.79	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.22	115.34	0.763%	0.846%	-0.430%	6.504%	1.13	12.12	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.42	108.08	1.240%	3.969%	1.731%	14.143%	1.59	22.29	21.94

Return Price Performance			Index Price 20-Jun-2016	Previous Index Price 17-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	111.51	111.47	0.033%	-0.016%	0.010%	0.152%	-0.37	1.27	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	114.11	0.076%	-0.074%	-0.046%	0.377%	-0.28	2.20	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.92	118.23	-3.644%	-3.804%	-3.495%	-3.130%	-0.23	2.87	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.13	123.92	0.174%	-0.072%	0.177%	0.650%	-0.15	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	118.46	118.18	0.234%	-0.067%	-3.464%	-2.761%	-0.11	3.59	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.35	124.97	0.302%	0.021%	0.320%	1.204%	-0.07	3.92	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	103.58	0.453%	0.035%	0.289%	1.189%	0.13	5.61	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.84	124.19	0.527%	-0.083%	0.160%	-0.429%	0.32	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.44	121.81	0.522%	-0.098%	-0.045%	0.525%	0.55	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.93	140.18	0.531%	-0.069%	-0.288%	-0.218%	0.72	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	101.34	0.705%	0.054%	-0.793%		0.79	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.46	115.56	0.779%	0.960%	-1.999%	5.263%	1.13	12.12	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.09	108.73	1.247%	4.052%	2.139%	12.809%	1.59	22.29	21.94