

# Irish Stock Exchange Daily Bond Index Report

Tuesday 24 May, 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<br>24-May-2016 | Previous<br>Close Value<br>23-May-2016 | %<br>Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |             | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 119.69                     | 119.60                                 | 0.074%      | 0.53%       | -0.77% | 0.85%  | 19.69%                        | 6.17                 | 6.13                 | 0.72                 |
| All Bond Index (Return)      | 200.18                     | 200.01                                 | 0.082%      | 0.76%       | -0.27% | 2.20%  | 100.18%                       | 6.17                 | 6.13                 | 0.72                 |
| Under 3 Bond Index (Clean)   | 91.70                      | 91.70                                  | -0.010%     | -0.27%      | -0.64% | -1.53% | -8.31%                        | 1.90                 | 1.91                 | -0.32                |
| Under 3 Bond Index (Return)  | 143.24                     | 143.24                                 | 0.003%      | 0.03%       | 0.02%  | 0.22%  | 43.24%                        | 1.90                 | 1.91                 | -0.32                |
| Under 5 Bond Index (Clean)   | 104.95                     | 104.92                                 | 0.028%      | -0.15%      | -0.46% | -1.01% | 4.95%                         | 2.99                 | 2.99                 | -0.16                |
| Under 5 Bond Index (Return)  | 168.22                     | 168.15                                 | 0.039%      | 0.14%       | 0.16%  | 0.64%  | 68.22%                        | 2.99                 | 2.99                 | -0.16                |
| Under 10 Bond Index (Clean)  | 115.49                     | 115.41                                 | 0.066%      | 0.22%       | -0.55% | 0.01%  | 15.49%                        | 4.76                 | 4.75                 | 0.32                 |
| Under 10 Bond Index (Return) | 188.51                     | 188.37                                 | 0.074%      | 0.47%       | 0.01%  | 1.49%  | 88.51%                        | 4.76                 | 4.75                 | 0.32                 |
| 5 Plus Bond Index (Clean)    | 132.14                     | 131.98                                 | 0.120%      | 1.23%       | -1.10% | 3.15%  | 32.14%                        | 9.38                 | 9.29                 | 1.00                 |
| 5 Plus Bond Index (Return)   | 224.42                     | 224.14                                 | 0.127%      | 1.40%       | -0.72% | 4.14%  | 124.42%                       | 9.38                 | 9.29                 | 1.00                 |
| 10 Plus Bond Index (Clean)   | 139.62                     | 139.43                                 | 0.133%      | 2.00%       | -2.03% | 5.97%  | 39.62%                        | 16.00                | 15.75                | 1.54                 |
| 10 Plus Bond Index (Return)  | 247.88                     | 247.54                                 | 0.137%      | 2.10%       | -1.76% | 6.65%  | 147.88%                       | 16.00                | 15.75                | 1.54                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 108.23         | 3.30       | 219             | 111.53         | 0.00 | 6,389                 | 6,915       | 7126        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 111.57         | 2.70       | 219             | 114.27         | 0.00 | 9,256                 | 10,326      | 10576       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 114.26         | 4.11       | 341             | 118.37         | 0.00 | 7,700                 | 8,798       | 9114        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 120.61         | 3.54       | 219             | 124.15         | 0.00 | 6,667                 | 8,161       | 8401        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 118.01         | 0.44       | 36              | 118.45         | 0.00 | 11,269                | 13,298      | 13348       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 122.23         | 3.00       | 219             | 125.23         | 0.00 | 8,252                 | 10,086      | 10334       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 103.61         | 0.15       | 70              | 103.76         | 0.00 | 5,714                 | 5,920       | 5929        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 123.93         | 0.70       | 65              | 124.63         | 0.00 | 5,480                 | 6,791       | 6829        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 121.65         | 0.62       | 67              | 122.27         | 0.00 | 8,062                 | 9,898       | 9949        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 139.68         | 1.07       | 72              | 140.74         | 0.00 | 11,520                | 16,091      | 16214       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 101.73         | 0.03       | 9               | 101.75         | 0.00 | 4,750                 | 4,832       | 4833        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 114.91         | 0.06       | 9               | 114.96         | 0.00 | 7,928                 | 9,109       | 9114        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 104.00         | 0.53       | 96              | 104.52         | 0.00 | 5,490                 | 5,605       | 5633        |



# Irish Stock Exchange Daily Bond Index Report

Tuesday 24 May, 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<br>24-May-2016 | Previous<br>Index Price<br>23-May-2016 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 108.23                     | 108.24                                 | -0.017%     | -0.311%     | -0.720% | -1.813% | -0.36                | 1.35                 | 1.35                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 111.57                     | 111.58                                 | -0.004%     | -0.249%     | -0.575% | -1.139% | -0.30                | 2.28                 | 2.29                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.26                     | 114.26                                 | 0.000%      | -0.160%     | -0.286% | -0.850% | -0.23                | 2.84                 | 2.85                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 120.61                     | 120.59                                 | 0.017%      | -0.246%     | -0.524% | -1.247% | -0.15                | 3.11                 | 3.12                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 118.01                     | 117.96                                 | 0.038%      | -0.036%     | -0.346% | -0.544% | -0.11                | 3.67                 | 3.67                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 122.23                     | 122.09                                 | 0.112%      | 0.010%      | -0.373% | -0.499% | -0.05                | 4.00                 | 4.00                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.61                     | 103.46                                 | 0.145%      | 0.310%      | -0.099% | 1.392%  | 0.17                 | 5.69                 | 5.68                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 123.93                     | 123.87                                 | 0.055%      | 0.632%      | -0.475% | 1.315%  | 0.34                 | 6.17                 | 6.14                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 121.65                     | 121.48                                 | 0.136%      | 0.933%      | -0.599% | 2.117%  | 0.56                 | 7.05                 | 7.01                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 139.68                     | 139.53                                 | 0.106%      | 0.907%      | -0.987% | 2.027%  | 0.73                 | 7.45                 | 7.39                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.73                     | 101.57                                 | 0.160%      | 1.511%      | -0.912% |         | 0.82                 | 9.54                 | 9.46                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.91                     | 114.75                                 | 0.132%      | 1.877%      | -1.559% | 5.297%  | 1.23                 | 12.18                | 12.03                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 104.00                     | 103.86                                 | 0.133%      | 2.979%      | -3.305% | 8.492%  | 1.82                 | 22.17                | 21.77                |

| Return Price Performance |         |                     | Index Price<br>24-May-2016 | Previous<br>Index Price<br>23-May-2016 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 111.53                     | 111.53                                 | -0.003%     | 0.035%      | 0.026%  | 0.168%  | -0.36                | 1.35                 | 1.35                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 114.27                     | 114.26                                 | 0.006%      | 0.026%      | 0.018%  | 0.442%  | -0.30                | 2.28                 | 2.29                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 118.37                     | 118.35                                 | 0.010%      | 0.101%      | 0.274%  | 0.653%  | -0.23                | 2.84                 | 2.85                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 124.15                     | 124.11                                 | 0.029%      | 0.085%      | 0.192%  | 0.666%  | -0.15                | 3.11                 | 3.12                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 118.45                     | 118.39                                 | 0.048%      | 0.224%      | -3.468% | -2.766% | -0.11                | 3.67                 | 3.67                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 125.23                     | 125.08                                 | 0.121%      | 0.283%      | 0.226%  | 1.109%  | -0.05                | 4.00                 | 4.00                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.76                     | 103.61                                 | 0.147%      | 0.362%      | 0.014%  | 0.912%  | 0.17                 | 5.69                 | 5.68                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 124.63                     | 124.55                                 | 0.063%      | 0.846%      | -0.012% | -0.601% | 0.34                 | 6.17                 | 6.14                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 122.27                     | 122.10                                 | 0.143%      | 1.123%      | -0.188% | 0.381%  | 0.56                 | 7.05                 | 7.01                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 140.74                     | 140.58                                 | 0.116%      | 1.168%      | -0.420% | -0.350% | 0.73                 | 7.45                 | 7.39                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 101.75                     | 101.59                                 | 0.162%      | 1.243%      | -1.090% |         | 0.82                 | 9.54                 | 9.46                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.96                     | 114.81                                 | 0.138%      | -0.109%     | -3.258% | 3.911%  | 1.23                 | 12.18                | 12.03                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 104.52                     | 104.38                                 | 0.137%      | 3.102%      | -3.024% | 7.106%  | 1.82                 | 22.17                | 21.77                |