

Irish Stock Exchange Daily Bond Index Report

Monday 30 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 30-May-2016	Previous Close Value 27-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.83	120.05	-0.188%	0.65%	-0.66%	0.96%	19.83%	6.19	6.15	0.70
All Bond Index (Return)	200.52	200.84	-0.158%	0.93%	-0.10%	2.37%	100.52%	6.19	6.15	0.70
Under 3 Bond Index (Clean)	91.64	91.69	-0.051%	-0.33%	-0.69%	-1.59%	-8.36%	1.89	1.89	-0.33
Under 3 Bond Index (Return)	143.26	143.29	-0.015%	0.05%	0.04%	0.23%	43.26%	1.89	1.89	-0.33
Under 5 Bond Index (Clean)	104.93	104.99	-0.057%	-0.16%	-0.47%	-1.03%	4.93%	2.97	2.98	-0.18
Under 5 Bond Index (Return)	168.30	168.34	-0.023%	0.19%	0.22%	0.69%	68.30%	2.97	2.98	-0.18
Under 10 Bond Index (Clean)	115.54	115.69	-0.133%	0.26%	-0.50%	0.06%	15.54%	4.74	4.73	0.30
Under 10 Bond Index (Return)	188.71	188.90	-0.102%	0.57%	0.11%	1.59%	88.71%	4.74	4.73	0.30
5 Plus Bond Index (Clean)	132.46	132.88	-0.316%	1.47%	-0.86%	3.40%	32.46%	9.42	9.33	0.98
5 Plus Bond Index (Return)	225.06	225.72	-0.294%	1.68%	-0.44%	4.44%	125.06%	9.42	9.33	0.98
10 Plus Bond Index (Clean)	140.45	141.24	-0.557%	2.61%	-1.45%	6.60%	40.45%	16.08	15.84	1.51
10 Plus Bond Index (Return)	249.44	250.79	-0.538%	2.74%	-1.14%	7.32%	149.44%	16.08	15.84	1.51

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	108.16	3.39	225	111.55	0.00	6,389	6,911	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.51	2.77	225	114.28	0.00	9,256	10,321	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.26	4.18	347	118.44	0.00	7,700	8,798	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.57	3.64	225	124.21	0.00	6,667	8,038	8280
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.01	0.52	42	118.52	0.00	11,269	13,298	13356
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.27	3.08	225	125.35	0.00	8,252	10,090	10344
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.17	76	103.92	0.00	5,714	5,928	5938
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.16	0.76	71	124.92	0.00	5,480	6,803	6845
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.91	0.68	73	122.59	0.00	7,982	9,731	9785
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.70	1.15	78	140.85	0.00	11,520	16,093	16226
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.93	0.04	15	101.97	0.00	4,750	4,842	4844
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.29	0.10	15	115.39	0.00	7,928	9,140	9148
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.06	0.56	102	105.62	0.00	5,545	5,825	5856

Irish Stock Exchange Daily Bond Index Report

Monday 30 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 30-May-2016	Previous Index Price 27-May-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.16	108.19	-0.031%	-0.371%	-0.780%	-1.872%	-0.39	1.33	1.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.51	111.58	-0.065%	-0.302%	-0.628%	-1.192%	-0.31	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.29	-0.026%	-0.156%	-0.282%	-0.846%	-0.26	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.57	120.68	-0.093%	-0.281%	-0.558%	-1.281%	-0.16	3.09	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.01	118.12	-0.093%	-0.036%	-0.346%	-0.544%	-0.13	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.27	122.29	-0.020%	0.043%	-0.340%	-0.466%	-0.07	3.98	3.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.96	-0.195%	0.450%	0.040%	1.533%	0.15	5.67	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.16	124.34	-0.145%	0.816%	-0.293%	1.500%	0.31	6.15	6.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.91	122.10	-0.156%	1.152%	-0.384%	2.338%	0.52	7.03	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.70	140.12	-0.300%	0.921%	-0.973%	2.042%	0.72	7.43	7.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.93	102.27	-0.337%	1.711%	-0.716%		0.80	9.53	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.29	115.77	-0.419%	2.217%	-1.231%	5.648%	1.20	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.06	105.88	-0.772%	4.028%	-2.320%	9.598%	1.77	22.19	21.81

Return Price Performance			Index Price 30-May-2016	Previous Index Price 27-May-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	111.54	0.011%	0.057%	0.048%	0.190%	-0.39	1.33	1.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.28	114.32	-0.031%	0.039%	0.031%	0.454%	-0.31	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	118.44	0.005%	0.166%	0.340%	0.719%	-0.26	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.21	124.27	-0.051%	0.130%	0.236%	0.710%	-0.16	3.09	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.52	118.60	-0.062%	0.287%	-3.408%	-2.705%	-0.13	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.35	125.33	0.014%	0.382%	0.324%	1.208%	-0.07	3.98	3.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	104.12	-0.188%	0.516%	0.168%	1.067%	0.15	5.67	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.92	125.07	-0.118%	1.082%	0.221%	-0.368%	0.31	6.15	6.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.59	122.75	-0.132%	1.387%	0.073%	0.643%	0.52	7.03	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.85	141.23	-0.266%	1.246%	-0.343%	-0.273%	0.72	7.43	7.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.97	102.31	-0.329%	1.459%	-0.879%		0.80	9.53	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.39	115.85	-0.401%	0.259%	-2.902%	4.293%	1.20	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.62	106.42	-0.752%	4.180%	-2.010%	8.226%	1.77	22.19	21.81