

# Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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 31-May-2016	Previous Close Value 30-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.85	119.83	0.018%	0.67%	-0.64%	0.98%	19.85%	6.19	6.15	0.70
All Bond Index (Return)	200.57	200.52	0.026%	0.95%	-0.07%	2.40%	100.57%	6.19	6.15	0.70
Under 3 Bond Index (Clean)	91.62	91.64	-0.023%	-0.35%	-0.71%	-1.61%	-8.38%	1.88	1.89	-0.33
Under 3 Bond Index (Return)	143.25	143.26	-0.010%	0.04%	0.03%	0.22%	43.25%	1.88	1.89	-0.33
Under 5 Bond Index (Clean)	104.91	104.93	-0.018%	-0.18%	-0.49%	-1.05%	4.91%	2.97	2.97	-0.18
Under 5 Bond Index (Return)	168.29	168.30	-0.006%	0.18%	0.21%	0.69%	68.29%	2.97	2.97	-0.18
Under 10 Bond Index (Clean)	115.55	115.54	0.013%	0.27%	-0.49%	0.07%	15.55%	4.74	4.73	0.30
Under 10 Bond Index (Return)	188.75	188.71	0.022%	0.59%	0.13%	1.61%	88.75%	4.74	4.73	0.30
5 Plus Bond Index (Clean)	132.53	132.46	0.051%	1.53%	-0.81%	3.45%	32.53%	9.42	9.33	0.98
5 Plus Bond Index (Return)	225.19	225.06	0.058%	1.74%	-0.38%	4.50%	125.19%	9.42	9.33	0.98
10 Plus Bond Index (Clean)	140.52	140.45	0.046%	2.66%	-1.40%	6.65%	40.52%	16.09	15.85	1.51
10 Plus Bond Index (Return)	249.57	249.44	0.051%	2.80%	-1.09%	7.38%	149.57%	16.09	15.85	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	108.12	3.41	226	111.53	0.00	6,389	6,908	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.50	2.79	226	114.28	0.00	9,256	10,320	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.23	4.20	348	118.42	0.00	7,700	8,796	9119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.57	3.65	226	124.22	0.00	6,667	8,038	8281
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.01	0.53	43	118.54	0.00	11,269	13,298	13357
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.22	3.10	226	125.32	0.00	8,252	10,086	10341
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.84	0.17	77	104.01	0.00	5,714	5,933	5943
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.18	0.77	72	124.95	0.00	5,480	6,804	6846
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.88	0.69	74	122.56	0.00	7,982	9,728	9783
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.86	1.17	79	141.02	0.00	11,520	16,112	16246
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.96	0.04	16	102.00	0.00	4,750	4,843	4845
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.25	0.11	16	115.35	0.00	7,928	9,137	9145
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.24	0.56	103	105.80	0.00	5,545	5,835	5866



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## Bond Index Constituent

Clean Price Performance			Index Price 31-May-2016	Previous Index Price 30-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	108.12	108.16	-0.037%	-0.408%	-0.816%	-1.908%	-0.37	1.33	1.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.50	111.51	-0.013%	-0.316%	-0.642%	-1.205%	-0.31	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.23	114.26	-0.029%	-0.184%	-0.311%	-0.875%	-0.25	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.57	120.57	0.000%	-0.281%	-0.558%	-1.281%	-0.17	3.09	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.01	118.01	0.000%	-0.036%	-0.346%	-0.544%	-0.13	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.22	122.27	-0.037%	0.007%	-0.377%	-0.502%	-0.07	3.98	3.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.76	0.085%	0.535%	0.125%	1.620%	0.13	5.67	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.18	124.16	0.014%	0.831%	-0.279%	1.515%	0.30	6.15	6.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.88	121.91	-0.027%	1.124%	-0.411%	2.310%	0.53	7.03	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.86	139.70	0.115%	1.037%	-0.860%	2.159%	0.70	7.43	7.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.96	101.93	0.029%	1.741%	-0.687%		0.80	9.52	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	115.29	-0.035%	2.181%	-1.265%	5.611%	1.21	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.24	105.06	0.171%	4.206%	-2.152%	9.785%	1.77	22.20	21.81

Return Price Performance			Index Price 31-May-2016	Previous Index Price 30-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	111.53	111.55	-0.022%	0.035%	0.026%	0.168%	-0.37	1.33	1.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.28	114.28	-0.003%	0.036%	0.028%	0.452%	-0.31	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.42	118.44	-0.018%	0.148%	0.322%	0.701%	-0.25	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.22	124.21	0.013%	0.143%	0.249%	0.723%	-0.17	3.09	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.52	0.010%	0.297%	-3.398%	-2.695%	-0.13	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.32	125.35	-0.025%	0.357%	0.299%	1.183%	-0.07	3.98	3.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.92	0.087%	0.603%	0.254%	1.154%	0.13	5.67	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.95	124.92	0.022%	1.105%	0.244%	-0.346%	0.30	6.15	6.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.56	122.59	-0.020%	1.367%	0.053%	0.623%	0.53	7.03	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.02	140.85	0.124%	1.372%	-0.219%	-0.149%	0.70	7.43	7.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	101.97	0.032%	1.491%	-0.847%		0.80	9.52	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.35	115.39	-0.029%	0.229%	-2.931%	4.263%	1.21	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.80	105.62	0.175%	4.363%	-1.838%	8.416%	1.77	22.20	21.81