

Irish Stock Exchange Daily Bond Index Report

Tuesday 17 May, 2016

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Bond Indices Performance

Index	Close Value 17-May-2016	Previous Close Value 16-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.90	119.86	0.034%	0.71%	-0.60%	1.03%	19.90%	6.20	6.16	0.70
All Bond Index (Return)	200.40	200.31	0.043%	0.87%	-0.16%	2.31%	100.40%	6.20	6.16	0.70
Under 3 Bond Index (Clean)	91.79	91.80	-0.014%	-0.18%	-0.54%	-1.44%	-8.21%	1.92	1.93	-0.32
Under 3 Bond Index (Return)	143.26	143.26	-0.001%	0.04%	0.04%	0.23%	43.26%	1.92	1.93	-0.32
Under 5 Bond Index (Clean)	105.04	105.05	-0.003%	-0.06%	-0.36%	-0.92%	5.04%	3.01	3.01	-0.16
Under 5 Bond Index (Return)	168.23	168.22	0.009%	0.15%	0.17%	0.65%	68.23%	3.01	3.01	-0.16
Under 10 Bond Index (Clean)	115.62	115.60	0.016%	0.33%	-0.43%	0.13%	15.62%	4.78	4.77	0.31
Under 10 Bond Index (Return)	188.60	188.54	0.031%	0.51%	0.05%	1.53%	88.60%	4.78	4.77	0.31
5 Plus Bond Index (Clean)	132.48	132.39	0.071%	1.49%	-0.84%	3.42%	32.48%	9.42	9.32	0.98
5 Plus Bond Index (Return)	224.89	224.72	0.077%	1.61%	-0.51%	4.36%	124.89%	9.42	9.32	0.98
10 Plus Bond Index (Clean)	140.45	140.28	0.125%	2.61%	-1.45%	6.60%	40.45%	16.05	15.81	1.51
10 Plus Bond Index (Return)	249.26	248.94	0.130%	2.67%	-1.21%	7.24%	149.26%	16.05	15.81	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	108.34	3.20	212	111.54	0.00	6,389	6,922	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.68	2.61	212	114.29	0.00	9,256	10,336	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.43	4.03	334	118.45	0.00	7,700	8,811	9121
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.78	3.43	212	124.21	0.00	6,767	8,173	8405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.07	0.36	29	118.43	0.00	11,269	13,305	13345
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.27	2.90	212	125.17	0.00	8,252	10,090	10329
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.71	0.14	63	103.84	0.00	5,714	5,925	5933
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.11	0.62	58	124.73	0.00	5,480	6,800	6834
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.76	0.56	60	122.32	0.00	8,137	9,908	9953
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.93	0.96	65	140.89	0.00	11,520	16,120	16231
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.95	0.01	2	101.95	0.00	4,750	4,842	4843
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.27	0.01	2	115.28	0.00	7,928	9,138	9139
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.10	0.49	89	105.59	0.00	5,390	5,664	5691

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Bond Index Constituent

Clean Price Performance			Index Price 17-May-2016	Previous Index Price 16-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	108.34	108.36	-0.018%	-0.205%	-0.615%	-1.708%	-0.37	1.37	1.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.68	111.69	-0.012%	-0.155%	-0.481%	-1.046%	-0.31	2.30	2.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.43	114.41	0.015%	-0.011%	-0.138%	-0.703%	-0.26	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.78	120.81	-0.021%	-0.103%	-0.381%	-1.105%	-0.16	3.13	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.07	118.08	-0.006%	0.017%	-0.293%	-0.491%	-0.10	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.27	122.25	0.020%	0.045%	-0.338%	-0.464%	-0.04	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.71	103.67	0.034%	0.402%	-0.008%	1.485%	0.16	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.11	124.09	0.019%	0.774%	-0.335%	1.458%	0.33	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.76	121.75	0.012%	1.029%	-0.505%	2.214%	0.55	7.06	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.93	139.83	0.075%	1.091%	-0.807%	2.213%	0.71	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.95	101.82	0.130%	1.730%	-0.697%		0.80	9.56	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.27	115.10	0.143%	2.196%	-1.251%	5.627%	1.21	12.20	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.10	105.00	0.095%	4.068%	-2.283%	9.639%	1.77	22.23	21.84

Return Price Performance			Index Price 17-May-2016	Previous Index Price 16-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	111.54	111.54	-0.004%	0.044%	0.035%	0.177%	-0.37	1.37	1.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.29	0.000%	0.043%	0.035%	0.459%	-0.31	2.30	2.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.45	118.42	0.024%	0.173%	0.346%	0.725%	-0.26	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.21	124.22	-0.007%	0.134%	0.240%	0.714%	-0.16	3.13	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.43	118.42	0.005%	0.205%	-3.487%	-2.784%	-0.10	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.17	125.14	0.031%	0.241%	0.183%	1.066%	-0.04	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.81	0.036%	0.439%	0.092%	0.990%	0.16	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.73	124.69	0.027%	0.927%	0.068%	-0.521%	0.33	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.32	122.30	0.020%	1.164%	-0.147%	0.422%	0.55	7.06	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.89	140.77	0.085%	1.277%	-0.313%	-0.243%	0.71	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.95	101.82	0.132%	1.442%	-0.895%		0.80	9.56	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.28	115.11	0.149%	0.164%	-2.994%	4.195%	1.21	12.20	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.59	105.48	0.100%	4.150%	-2.038%	8.195%	1.77	22.23	21.84