

# Irish Stock Exchange Daily Bond Index Report

Wednesday 18 May, 2016

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## Bond Indices Performance

Index	Close Value 18-May-2016	Previous Close Value 17-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.66	119.90	-0.203%	0.51%	-0.80%	0.82%	19.66%	6.19	6.14	0.73
All Bond Index (Return)	200.02	200.40	-0.191%	0.67%	-0.35%	2.12%	100.02%	6.19	6.14	0.73
Under 3 Bond Index (Clean)	91.76	91.79	-0.027%	-0.20%	-0.56%	-1.46%	-8.24%	1.92	1.93	-0.32
Under 3 Bond Index (Return)	143.24	143.26	-0.015%	0.03%	0.02%	0.22%	43.24%	1.92	1.93	-0.32
Under 5 Bond Index (Clean)	104.99	105.04	-0.056%	-0.11%	-0.42%	-0.98%	4.99%	3.00	3.01	-0.15
Under 5 Bond Index (Return)	168.16	168.23	-0.044%	0.10%	0.13%	0.61%	68.16%	3.00	3.01	-0.15
Under 10 Bond Index (Clean)	115.47	115.62	-0.129%	0.20%	-0.56%	0.00%	15.47%	4.78	4.76	0.34
Under 10 Bond Index (Return)	188.38	188.60	-0.118%	0.39%	-0.07%	1.41%	88.38%	4.78	4.76	0.34
5 Plus Bond Index (Clean)	132.02	132.48	-0.347%	1.14%	-1.19%	3.06%	32.02%	9.39	9.30	1.01
5 Plus Bond Index (Return)	224.13	224.89	-0.339%	1.26%	-0.85%	4.00%	124.13%	9.39	9.30	1.01
10 Plus Bond Index (Clean)	139.46	140.45	-0.708%	1.88%	-2.15%	5.84%	39.46%	16.01	15.77	1.55
10 Plus Bond Index (Return)	247.51	249.26	-0.701%	1.95%	-1.91%	6.49%	147.51%	16.01	15.77	1.55

## 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	108.32	3.21	213	111.53	0.00	6,389	6,921	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.64	2.63	213	114.26	0.00	9,256	10,333	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.38	4.04	335	118.41	0.00	7,700	8,807	9118
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.73	3.44	213	124.17	0.00	6,767	8,169	8402
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.99	0.37	30	118.36	0.00	11,269	13,295	13337
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.14	2.92	213	125.06	0.00	8,252	10,079	10320
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.14	64	103.66	0.00	5,714	5,915	5923
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.88	0.63	59	124.51	0.00	5,480	6,788	6822
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.49	0.57	61	122.06	0.00	8,137	9,886	9932
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.64	0.98	66	140.61	0.00	11,520	16,087	16199
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.54	0.01	3	101.54	0.00	4,750	4,823	4823
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.73	0.02	3	114.75	0.00	7,928	9,096	9097
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.94	0.49	90	104.43	0.00	5,390	5,602	5628



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## Bond Index Constituent

Clean Price Performance			Index Price 18-May-2016	Previous Index Price 17-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	108.32	108.34	-0.017%	-0.222%	-0.631%	-1.725%	-0.36	1.36	1.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.64	111.68	-0.034%	-0.189%	-0.515%	-1.079%	-0.30	2.29	2.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	114.43	-0.044%	-0.055%	-0.182%	-0.746%	-0.25	2.86	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.73	120.78	-0.048%	-0.151%	-0.429%	-1.153%	-0.15	3.13	3.13
IE0034074488	3407448	4.5 Treas Bnd 2020	117.99	118.07	-0.070%	-0.053%	-0.363%	-0.560%	-0.09	3.68	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.14	122.27	-0.106%	-0.061%	-0.444%	-0.570%	-0.02	4.01	4.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.71	-0.175%	0.226%	-0.183%	1.306%	0.19	5.70	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.88	124.11	-0.185%	0.587%	-0.520%	1.270%	0.36	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.49	121.76	-0.219%	0.807%	-0.723%	1.990%	0.58	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.64	139.93	-0.209%	0.879%	-1.014%	1.999%	0.74	7.46	7.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.54	101.95	-0.404%	1.319%	-1.099%		0.84	9.56	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.73	115.27	-0.464%	1.722%	-1.709%	5.136%	1.25	12.20	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.94	105.10	-1.102%	2.921%	-3.359%	8.431%	1.82	22.18	21.79

Return Price Performance			Index Price 18-May-2016	Previous Index Price 17-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	111.54	-0.003%	0.041%	0.032%	0.174%	-0.36	1.36	1.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.26	114.29	-0.023%	0.020%	0.012%	0.436%	-0.30	2.29	2.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.41	118.45	-0.032%	0.140%	0.314%	0.693%	-0.25	2.86	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.17	124.21	-0.034%	0.100%	0.207%	0.680%	-0.15	3.13	3.13
IE0034074488	3407448	4.5 Treas Bnd 2020	118.36	118.43	-0.060%	0.145%	-3.545%	-2.843%	-0.09	3.68	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.06	125.17	-0.093%	0.148%	0.090%	0.972%	-0.02	4.01	4.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.84	-0.173%	0.265%	-0.082%	0.815%	0.19	5.70	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.51	124.73	-0.176%	0.749%	-0.108%	-0.696%	0.36	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.06	122.32	-0.211%	0.951%	-0.358%	0.210%	0.58	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.61	140.89	-0.198%	1.077%	-0.510%	-0.440%	0.74	7.46	7.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.54	101.95	-0.401%	1.035%	-1.293%		0.84	9.56	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.75	115.28	-0.458%	-0.295%	-3.438%	3.718%	1.25	12.20	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.43	105.59	-1.092%	3.012%	-3.108%	7.013%	1.82	22.18	21.79