

Irish Stock Exchange Daily Bond Index Report

Friday 20 May, 2016

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Bond Indices Performance

Index	Close Value 20-May-2016	Previous Close Value 19-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.55	119.59	-0.036%	0.42%	-0.89%	0.73%	19.55%	6.17	6.13	0.74
All Bond Index (Return)	199.88	199.93	-0.027%	0.60%	-0.42%	2.05%	99.88%	6.17	6.13	0.74
Under 3 Bond Index (Clean)	91.70	91.72	-0.020%	-0.27%	-0.63%	-1.53%	-8.30%	1.91	1.91	-0.31
Under 3 Bond Index (Return)	143.18	143.19	-0.007%	-0.01%	-0.02%	0.17%	43.18%	1.91	1.91	-0.31
Under 5 Bond Index (Clean)	104.91	104.95	-0.042%	-0.19%	-0.49%	-1.05%	4.91%	2.99	3.00	-0.14
Under 5 Bond Index (Return)	168.08	168.13	-0.030%	0.05%	0.08%	0.56%	68.08%	2.99	3.00	-0.14
Under 10 Bond Index (Clean)	115.38	115.42	-0.037%	0.12%	-0.64%	-0.08%	15.38%	4.76	4.75	0.34
Under 10 Bond Index (Return)	188.27	188.32	-0.027%	0.34%	-0.12%	1.35%	88.27%	4.76	4.75	0.34
5 Plus Bond Index (Clean)	131.88	131.92	-0.030%	1.03%	-1.29%	2.95%	31.88%	9.38	9.29	1.02
5 Plus Bond Index (Return)	223.92	223.97	-0.023%	1.17%	-0.94%	3.91%	123.92%	9.38	9.29	1.02
10 Plus Bond Index (Clean)	139.23	139.27	-0.027%	1.72%	-2.31%	5.67%	39.23%	15.99	15.75	1.56
10 Plus Bond Index (Return)	247.14	247.19	-0.021%	1.80%	-2.05%	6.33%	147.14%	15.99	15.75	1.56

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	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.25	3.24	215	111.49	0.00	6,389	6,916	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.56	2.65	215	114.21	0.00	9,256	10,326	10571
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.27	4.06	337	118.33	0.00	7,700	8,799	9111
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.61	3.48	215	124.09	0.00	6,767	8,161	8396
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.91	0.40	32	118.31	0.00	11,269	13,287	13332
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.07	2.95	215	125.01	0.00	8,252	10,073	10316
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.15	66	103.60	0.00	5,714	5,911	5920
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.81	0.65	61	124.46	0.00	5,480	6,784	6820
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.41	0.59	63	122.00	0.00	8,137	9,879	9927
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.45	1.01	68	140.46	0.00	11,520	16,065	16181
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.47	0.01	5	101.48	0.00	4,750	4,820	4820
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.62	0.03	5	114.65	0.00	7,928	9,086	9089
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.67	0.50	92	104.17	0.00	5,390	5,587	5614

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Bond Index Constituent

Clean Price Performance			Index Price 20-May-2016	Previous Index Price 19-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	108.25	108.27	-0.016%	-0.286%	-0.694%	-1.787%	-0.36	1.35	1.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.56	111.59	-0.022%	-0.257%	-0.584%	-1.147%	-0.29	2.28	2.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.32	-0.041%	-0.149%	-0.275%	-0.839%	-0.23	2.85	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.61	120.67	-0.052%	-0.246%	-0.524%	-1.247%	-0.14	3.12	3.12
IE0034074488	3407448	4.5 Treas Bnd 2020	117.91	117.97	-0.051%	-0.114%	-0.424%	-0.621%	-0.08	3.67	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.07	122.14	-0.061%	-0.123%	-0.505%	-0.631%	-0.01	4.00	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.51	-0.045%	0.163%	-0.246%	1.243%	0.20	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.81	123.84	-0.027%	0.528%	-0.578%	1.210%	0.36	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.41	121.43	-0.010%	0.741%	-0.789%	1.922%	0.59	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.45	139.52	-0.045%	0.746%	-1.146%	1.864%	0.75	7.45	7.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	101.49	-0.020%	1.252%	-1.164%		0.85	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.62	114.60	0.015%	1.620%	-1.808%	5.031%	1.25	12.18	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.67	103.76	-0.094%	2.649%	-3.615%	8.144%	1.84	22.16	21.76

Return Price Performance			Index Price 20-May-2016	Previous Index Price 19-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	111.49	111.50	-0.002%	0.006%	-0.003%	0.139%	-0.36	1.35	1.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.21	114.22	-0.011%	-0.025%	-0.033%	0.390%	-0.29	2.28	2.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	118.37	-0.030%	0.070%	0.244%	0.622%	-0.23	2.85	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.09	124.13	-0.038%	0.033%	0.140%	0.613%	-0.14	3.12	3.12
IE0034074488	3407448	4.5 Treas Bnd 2020	118.31	118.36	-0.040%	0.105%	-3.583%	-2.881%	-0.08	3.67	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.01	125.07	-0.050%	0.110%	0.052%	0.933%	-0.01	4.00	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.65	-0.042%	0.207%	-0.140%	0.757%	0.20	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	124.48	-0.018%	0.708%	-0.149%	-0.737%	0.36	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.00	122.00	-0.002%	0.901%	-0.407%	0.160%	0.59	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.46	140.51	-0.034%	0.965%	-0.620%	-0.550%	0.75	7.45	7.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.48	101.50	-0.017%	0.974%	-1.352%		0.85	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	114.62	0.021%	-0.383%	-3.524%	3.625%	1.25	12.18	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.17	104.26	-0.089%	2.752%	-3.353%	6.743%	1.84	22.16	21.76