

Irish Stock Exchange Daily Bond Index Report

Monday 23 May, 2016

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Bond Indices Performance

Index	Close Value 23-May-2016	Previous Close Value 20-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.60	119.55	0.043%	0.46%	-0.85%	0.77%	19.60%	6.17	6.13	0.73
All Bond Index (Return)	200.01	199.88	0.070%	0.67%	-0.35%	2.12%	100.01%	6.17	6.13	0.73
Under 3 Bond Index (Clean)	91.70	91.70	0.004%	-0.26%	-0.63%	-1.52%	-8.30%	1.91	1.91	-0.32
Under 3 Bond Index (Return)	143.24	143.18	0.040%	0.03%	0.02%	0.21%	43.24%	1.91	1.91	-0.32
Under 5 Bond Index (Clean)	104.92	104.91	0.010%	-0.18%	-0.48%	-1.04%	4.92%	2.99	2.99	-0.15
Under 5 Bond Index (Return)	168.15	168.08	0.044%	0.10%	0.12%	0.60%	68.15%	2.99	2.99	-0.15
Under 10 Bond Index (Clean)	115.41	115.38	0.028%	0.15%	-0.61%	-0.05%	15.41%	4.76	4.75	0.34
Under 10 Bond Index (Return)	188.37	188.27	0.056%	0.39%	-0.07%	1.41%	88.37%	4.76	4.75	0.34
5 Plus Bond Index (Clean)	131.98	131.88	0.075%	1.10%	-1.22%	3.02%	31.98%	9.38	9.29	1.01
5 Plus Bond Index (Return)	224.14	223.92	0.096%	1.27%	-0.85%	4.01%	124.14%	9.38	9.29	1.01
10 Plus Bond Index (Clean)	139.43	139.23	0.147%	1.87%	-2.16%	5.83%	39.43%	16.00	15.75	1.55
10 Plus Bond Index (Return)	247.54	247.14	0.163%	1.96%	-1.89%	6.50%	147.54%	16.00	15.75	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	108.24	3.29	218	111.53	0.00	6,389	6,916	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.58	2.69	218	114.26	0.00	9,256	10,327	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.26	4.10	340	118.35	0.00	7,700	8,798	9113
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.59	3.52	218	124.11	0.00	6,767	8,160	8398
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.96	0.43	35	118.39	0.00	11,269	13,293	13341
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.09	2.99	218	125.08	0.00	8,252	10,075	10321
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.15	69	103.61	0.00	5,714	5,911	5920
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.87	0.68	64	124.55	0.00	5,480	6,787	6825
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.48	0.62	66	122.10	0.00	8,137	9,885	9935
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.53	1.05	71	140.58	0.00	11,520	16,074	16195
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.57	0.02	8	101.59	0.00	4,750	4,824	4825
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.75	0.05	8	114.81	0.00	7,928	9,097	9102
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.86	0.52	95	104.38	0.00	5,390	5,598	5626

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Bond Index Constituent

Clean Price Performance			Index Price 23-May-2016	Previous Index Price 20-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	108.24	108.25	-0.009%	-0.295%	-0.704%	-1.796%	-0.37	1.35	1.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.58	111.56	0.013%	-0.244%	-0.570%	-1.134%	-0.30	2.28	2.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.27	-0.011%	-0.160%	-0.286%	-0.850%	-0.23	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.59	120.61	-0.017%	-0.263%	-0.540%	-1.263%	-0.14	3.11	3.12
IE0034074488	3407448	4.5 Treas Bnd 2020	117.96	117.91	0.040%	-0.075%	-0.384%	-0.582%	-0.10	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.09	122.07	0.020%	-0.102%	-0.485%	-0.611%	-0.02	4.00	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.46	0.002%	0.165%	-0.244%	1.245%	0.20	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.87	123.81	0.048%	0.577%	-0.530%	1.259%	0.35	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.48	121.41	0.055%	0.797%	-0.734%	1.979%	0.58	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.53	139.45	0.054%	0.800%	-1.092%	1.919%	0.74	7.45	7.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.57	101.47	0.096%	1.349%	-1.070%		0.84	9.54	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.75	114.62	0.120%	1.742%	-1.689%	5.157%	1.24	12.18	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.86	103.67	0.188%	2.842%	-3.434%	8.348%	1.83	22.17	21.77

Return Price Performance			Index Price 23-May-2016	Previous Index Price 20-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	111.49	0.031%	0.038%	0.029%	0.171%	-0.37	1.35	1.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.26	114.21	0.046%	0.020%	0.012%	0.436%	-0.30	2.28	2.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.35	118.33	0.020%	0.090%	0.264%	0.643%	-0.23	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.11	124.09	0.023%	0.056%	0.163%	0.637%	-0.14	3.11	3.12
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.31	0.071%	0.176%	-3.515%	-2.812%	-0.10	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.08	125.01	0.053%	0.163%	0.105%	0.987%	-0.02	4.00	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.60	0.008%	0.215%	-0.132%	0.764%	0.20	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.55	124.46	0.074%	0.782%	-0.075%	-0.664%	0.35	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.10	122.00	0.078%	0.979%	-0.330%	0.238%	0.58	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.58	140.46	0.085%	1.051%	-0.536%	-0.466%	0.74	7.45	7.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.59	101.48	0.103%	1.079%	-1.250%		0.84	9.54	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.81	114.65	0.138%	-0.246%	-3.391%	3.768%	1.24	12.18	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.38	104.17	0.204%	2.961%	-3.156%	6.960%	1.83	22.17	21.77