

# Irish Stock Exchange Daily Bond Index Report

Wednesday 25 May, 2016

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## Bond Indices Performance

Index	Close Value 25-May-2016	Previous Close Value 24-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.95	119.69	0.216%	0.75%	-0.56%	1.07%	19.95%	6.20	6.16	0.69
All Bond Index (Return)	200.62	200.18	0.222%	0.98%	-0.05%	2.43%	100.62%	6.20	6.16	0.69
Under 3 Bond Index (Clean)	91.69	91.70	-0.002%	-0.28%	-0.64%	-1.54%	-8.31%	1.90	1.91	-0.33
Under 3 Bond Index (Return)	143.26	143.24	0.010%	0.04%	0.03%	0.23%	43.26%	1.90	1.91	-0.33
Under 5 Bond Index (Clean)	104.97	104.95	0.019%	-0.13%	-0.44%	-1.00%	4.97%	2.99	2.99	-0.17
Under 5 Bond Index (Return)	168.27	168.22	0.030%	0.17%	0.19%	0.67%	68.27%	2.99	2.99	-0.17
Under 10 Bond Index (Clean)	115.64	115.49	0.132%	0.35%	-0.42%	0.14%	15.64%	4.76	4.75	0.29
Under 10 Bond Index (Return)	188.78	188.51	0.140%	0.61%	0.15%	1.63%	88.78%	4.76	4.75	0.29
5 Plus Bond Index (Clean)	132.68	132.14	0.409%	1.64%	-0.70%	3.57%	32.68%	9.42	9.33	0.96
5 Plus Bond Index (Return)	225.35	224.42	0.415%	1.82%	-0.31%	4.57%	125.35%	9.42	9.33	0.96
10 Plus Bond Index (Clean)	140.71	139.62	0.784%	2.80%	-1.27%	6.80%	40.71%	16.08	15.84	1.50
10 Plus Bond Index (Return)	249.84	247.88	0.788%	2.91%	-0.99%	7.49%	149.84%	16.08	15.84	1.50

## 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	108.21	3.32	220	111.53	0.00	6,389	6,914	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.58	2.71	220	114.29	0.00	9,256	10,327	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.25	4.12	342	118.38	0.00	7,700	8,798	9115
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.61	3.56	220	124.17	0.00	6,667	8,041	8278
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.09	0.46	37	118.55	0.00	11,269	13,308	13359
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.25	3.01	220	125.26	0.00	8,252	10,088	10336
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.16	71	103.98	0.00	5,714	5,932	5941
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.21	0.71	66	124.92	0.00	5,480	6,806	6845
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.01	0.63	68	122.64	0.00	7,982	9,836	9887
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.09	1.08	73	141.17	0.00	11,520	16,138	16263
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.12	0.03	10	102.15	0.00	4,750	4,851	4852
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.49	0.07	10	115.56	0.00	7,928	9,156	9161
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.27	0.53	97	105.80	0.00	5,545	5,779	5808



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## Bond Index Constituent

Clean Price Performance			Index Price 25-May-2016	Previous Index Price 24-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	108.21	108.23	-0.011%	-0.322%	-0.731%	-1.824%	-0.37	1.34	1.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.58	111.57	0.004%	-0.244%	-0.570%	-1.134%	-0.31	2.28	2.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.25	114.26	-0.002%	-0.162%	-0.288%	-0.852%	-0.24	2.84	2.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.61	120.61	0.000%	-0.246%	-0.524%	-1.247%	-0.15	3.11	3.11
IE0034074488	3407448	4.5 Treas Bnd 2020	118.09	118.01	0.075%	0.038%	-0.272%	-0.469%	-0.13	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.25	122.23	0.015%	0.025%	-0.359%	-0.484%	-0.06	3.99	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.61	0.205%	0.515%	0.105%	1.599%	0.14	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.21	123.93	0.226%	0.859%	-0.251%	1.543%	0.30	6.16	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.01	121.65	0.296%	1.232%	-0.305%	2.419%	0.52	7.04	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.09	139.68	0.294%	1.203%	-0.697%	2.327%	0.69	7.45	7.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.12	101.73	0.384%	1.901%	-0.531%		0.78	9.54	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.49	114.91	0.509%	2.396%	-1.058%	5.833%	1.19	12.18	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.27	104.00	1.223%	4.238%	-2.123%	9.819%	1.76	22.21	21.83

Return Price Performance			Index Price 25-May-2016	Previous Index Price 24-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	111.53	0.003%	0.038%	0.029%	0.171%	-0.37	1.34	1.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.27	0.015%	0.041%	0.033%	0.457%	-0.31	2.28	2.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.38	118.37	0.008%	0.109%	0.283%	0.662%	-0.24	2.84	2.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.17	124.15	0.013%	0.098%	0.205%	0.679%	-0.15	3.11	3.11
IE0034074488	3407448	4.5 Treas Bnd 2020	118.55	118.45	0.084%	0.309%	-3.387%	-2.684%	-0.13	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.26	125.23	0.026%	0.309%	0.251%	1.134%	-0.06	3.99	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	103.76	0.207%	0.570%	0.222%	1.121%	0.14	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.92	124.63	0.233%	1.081%	0.221%	-0.369%	0.30	6.16	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.64	122.27	0.302%	1.428%	0.113%	0.684%	0.52	7.04	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.17	140.74	0.302%	1.474%	-0.120%	-0.050%	0.69	7.45	7.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.15	101.75	0.386%	1.634%	-0.708%		0.78	9.54	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	114.96	0.515%	0.406%	-2.760%	4.446%	1.19	12.18	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.80	104.52	1.223%	4.363%	-1.838%	8.416%	1.76	22.21	21.83