

# Irish Stock Exchange Daily Bond Index Report

Friday 27 May, 2016

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## Bond Indices Performance

Index	Close Value 27-May-2016	Previous Close Value 26-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.05	119.95	0.089%	0.84%	-0.47%	1.15%	20.05%	6.21	6.16	0.68
All Bond Index (Return)	200.84	200.64	0.098%	1.09%	0.06%	2.54%	100.84%	6.21	6.16	0.68
Under 3 Bond Index (Clean)	91.69	91.68	0.014%	-0.28%	-0.64%	-1.54%	-8.31%	1.89	1.90	-0.35
Under 3 Bond Index (Return)	143.29	143.25	0.025%	0.06%	0.05%	0.25%	43.29%	1.89	1.90	-0.35
Under 5 Bond Index (Clean)	104.99	104.97	0.024%	-0.11%	-0.41%	-0.97%	4.99%	2.97	2.98	-0.19
Under 5 Bond Index (Return)	168.34	168.28	0.034%	0.21%	0.24%	0.72%	68.34%	2.97	2.98	-0.19
Under 10 Bond Index (Clean)	115.69	115.63	0.052%	0.39%	-0.37%	0.19%	15.69%	4.75	4.74	0.28
Under 10 Bond Index (Return)	188.90	188.78	0.061%	0.67%	0.21%	1.69%	88.90%	4.75	4.74	0.28
5 Plus Bond Index (Clean)	132.88	132.68	0.154%	1.79%	-0.54%	3.73%	32.88%	9.44	9.35	0.95
5 Plus Bond Index (Return)	225.72	225.36	0.160%	1.98%	-0.14%	4.74%	125.72%	9.44	9.35	0.95
10 Plus Bond Index (Clean)	141.24	140.76	0.342%	3.19%	-0.90%	7.20%	41.24%	16.11	15.87	1.48
10 Plus Bond Index (Return)	250.79	249.93	0.347%	3.30%	-0.61%	7.90%	150.79%	16.11	15.87	1.48

## 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	108.19	3.35	222	111.54	0.00	6,389	6,913	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.58	2.74	222	114.32	0.00	9,256	10,328	10581
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.29	4.15	344	118.44	0.00	7,700	8,800	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.68	3.59	222	124.27	0.00	6,667	8,045	8284
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.12	0.48	39	118.60	0.00	11,269	13,310	13364
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.29	3.04	222	125.33	0.00	8,252	10,092	10342
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.96	0.16	73	104.12	0.00	5,714	5,940	5949
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.34	0.73	68	125.07	0.00	5,480	6,813	6853
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.10	0.65	70	122.75	0.00	7,982	9,746	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.12	1.11	75	141.23	0.00	11,520	16,142	16270
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.27	0.03	12	102.31	0.00	4,750	4,858	4860
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.77	0.08	12	115.85	0.00	7,928	9,178	9185
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.88	0.54	99	106.42	0.00	5,545	5,870	5900



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## Bond Index Constituent

Clean Price Performance			Index Price 27-May-2016	Previous Index Price 26-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	108.19	108.20	-0.009%	-0.341%	-0.749%	-1.842%	-0.40	1.33	1.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.58	111.55	0.030%	-0.237%	-0.563%	-1.127%	-0.33	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.29	114.28	0.011%	-0.129%	-0.256%	-0.820%	-0.26	2.83	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.68	120.67	0.011%	-0.189%	-0.466%	-1.190%	-0.19	3.10	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.12	118.10	0.014%	0.057%	-0.253%	-0.451%	-0.15	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.29	122.20	0.075%	0.063%	-0.320%	-0.446%	-0.08	3.98	3.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.96	103.84	0.111%	0.647%	0.236%	1.732%	0.11	5.67	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.34	124.21	0.102%	0.962%	-0.149%	1.647%	0.28	6.15	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.10	122.00	0.080%	1.309%	-0.229%	2.497%	0.50	7.03	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.12	140.03	0.062%	1.225%	-0.676%	2.348%	0.68	7.44	7.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	102.12	0.152%	2.056%	-0.380%		0.76	9.53	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.77	115.50	0.238%	2.647%	-0.816%	6.092%	1.17	12.18	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.88	105.34	0.505%	4.837%	-1.560%	10.450%	1.74	22.22	21.84

Return Price Performance			Index Price 27-May-2016	Previous Index Price 26-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	111.53	0.004%	0.047%	0.038%	0.180%	-0.40	1.33	1.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	114.28	0.039%	0.070%	0.062%	0.486%	-0.33	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	118.41	0.020%	0.161%	0.335%	0.713%	-0.26	2.83	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.27	124.24	0.023%	0.181%	0.287%	0.761%	-0.19	3.10	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.60	118.57	0.025%	0.349%	-3.349%	-2.645%	-0.15	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.33	125.23	0.085%	0.368%	0.311%	1.194%	-0.08	3.98	3.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	104.00	0.112%	0.705%	0.357%	1.257%	0.11	5.67	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	124.93	0.110%	1.202%	0.340%	-0.250%	0.28	6.15	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.75	122.64	0.087%	1.521%	0.205%	0.776%	0.50	7.03	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.23	141.12	0.072%	1.517%	-0.077%	-0.007%	0.68	7.44	7.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.31	102.15	0.155%	1.794%	-0.551%		0.76	9.53	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.85	115.57	0.244%	0.663%	-2.511%	4.714%	1.17	12.18	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.42	105.88	0.507%	4.969%	-1.267%	9.046%	1.74	22.22	21.84