

Irish Stock Exchange Daily Bond Index Report

Monday 16 May, 2016

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Bond Indices Performance

Index	Close Value 16-May-2016	Previous Close Value 13-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.86	119.79	0.060%	0.68%	-0.63%	0.99%	19.86%	6.21	6.17	0.71
All Bond Index (Return)	200.31	200.14	0.087%	0.82%	-0.20%	2.27%	100.31%	6.21	6.17	0.71
Under 3 Bond Index (Clean)	91.80	91.81	-0.015%	-0.16%	-0.52%	-1.42%	-8.20%	1.93	1.93	-0.32
Under 3 Bond Index (Return)	143.26	143.23	0.020%	0.04%	0.04%	0.23%	43.26%	1.93	1.93	-0.32
Under 5 Bond Index (Clean)	105.05	105.04	0.005%	-0.06%	-0.36%	-0.92%	5.05%	3.01	3.01	-0.16
Under 5 Bond Index (Return)	168.22	168.15	0.039%	0.14%	0.16%	0.64%	68.22%	3.01	3.01	-0.16
Under 10 Bond Index (Clean)	115.60	115.58	0.016%	0.32%	-0.45%	0.11%	15.60%	4.55	4.54	0.27
Under 10 Bond Index (Return)	188.54	188.46	0.046%	0.48%	0.02%	1.50%	88.54%	4.55	4.54	0.27
5 Plus Bond Index (Clean)	132.39	132.24	0.116%	1.42%	-0.91%	3.34%	32.39%	9.43	9.33	0.99
5 Plus Bond Index (Return)	224.72	224.41	0.135%	1.53%	-0.59%	4.28%	124.72%	9.43	9.33	0.99
10 Plus Bond Index (Clean)	140.28	139.88	0.282%	2.48%	-1.57%	6.47%	40.28%	14.43	14.23	1.40
10 Plus Bond Index (Return)	248.94	248.22	0.290%	2.54%	-1.34%	7.11%	148.94%	14.43	14.23	1.40

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	108.36	3.18	211	111.54	0.00	6,389	6,923	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.69	2.60	211	114.29	0.00	9,256	10,337	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.41	4.01	333	118.42	0.00	7,700	8,809	9119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.81	3.41	211	124.22	0.00	6,767	8,175	8405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.08	0.35	28	118.42	0.00	11,269	13,306	13344
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.25	2.89	211	125.14	0.00	8,252	10,088	10326
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.67	0.14	62	103.81	0.00	5,714	5,923	5931
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.09	0.61	57	124.69	0.00	5,480	6,799	6833
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.75	0.55	59	122.30	0.00	8,137	9,906	9951
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.83	0.95	64	140.77	0.00	11,520	16,108	16217
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.82	0.00	1	101.82	0.33	4,750	4,836	4852
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.10	0.01	1	115.11	2.40	7,928	9,125	9316
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.00	0.48	88	105.48	0.00	5,390	5,659	5685

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Bond Index Constituent

Clean Price Performance			Index Price 16-May-2016	Previous Index Price 13-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	108.36	108.38	-0.017%	-0.187%	-0.596%	-1.690%	-0.37	1.37	1.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.69	111.71	-0.015%	-0.143%	-0.470%	-1.034%	-0.31	2.30	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.38	0.023%	-0.026%	-0.153%	-0.718%	-0.25	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.81	120.78	0.021%	-0.083%	-0.360%	-1.085%	-0.17	3.13	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.08	118.04	0.031%	0.023%	-0.287%	-0.485%	-0.10	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.25	122.28	-0.025%	0.025%	-0.359%	-0.484%	-0.03	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.70	-0.026%	0.368%	-0.041%	1.450%	0.17	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.09	123.98	0.086%	0.755%	-0.353%	1.439%	0.33	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.75	121.69	0.045%	1.016%	-0.517%	2.201%	0.56	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.83	139.80	0.021%	1.015%	-0.881%	2.137%	0.72	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.82	101.67	0.143%	1.599%	-0.826%		0.81	9.56	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.10	114.80	0.266%	2.050%	-1.392%	5.475%	1.22	12.21	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.00	104.55	0.429%	3.969%	-2.376%	9.535%	1.78	22.23	21.84

Return Price Performance			Index Price 16-May-2016	Previous Index Price 13-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	111.51	0.024%	0.048%	0.039%	0.181%	-0.37	1.37	1.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.27	0.018%	0.043%	0.035%	0.459%	-0.31	2.30	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.42	118.36	0.052%	0.148%	0.322%	0.701%	-0.25	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.22	124.15	0.060%	0.141%	0.248%	0.722%	-0.17	3.13	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.42	118.35	0.063%	0.200%	-3.492%	-2.789%	-0.10	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.14	125.12	0.009%	0.210%	0.152%	1.034%	-0.03	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	103.83	-0.019%	0.403%	0.056%	0.954%	0.17	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.69	124.56	0.112%	0.900%	0.041%	-0.548%	0.33	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.30	122.21	0.068%	1.145%	-0.167%	0.402%	0.56	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.77	140.70	0.053%	1.191%	-0.398%	-0.328%	0.72	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.82	102.00	-0.177%	1.308%	-1.026%		0.81	9.56	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.11	117.19	-1.776%	0.016%	-3.138%	4.040%	1.22	12.21	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.48	105.02	0.442%	4.045%	-2.137%	8.086%	1.78	22.23	21.84