

# Irish Stock Exchange Daily Bond Index Report

Wednesday 4 May, 2016

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## Bond Indices Performance

Index	Close Value 04-May-2016	Previous Close Value 03-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.49	119.64	-0.129%	0.37%	-0.94%	0.68%	19.49%	6.20	6.16	0.77
All Bond Index (Return)	199.49	199.72	-0.118%	0.41%	-0.62%	1.85%	99.49%	6.20	6.16	0.77
Under 3 Bond Index (Clean)	91.95	91.96	-0.010%	0.00%	-0.36%	-1.26%	-8.05%	1.96	1.96	-0.33
Under 3 Bond Index (Return)	143.28	143.28	0.002%	0.06%	0.05%	0.24%	43.28%	1.96	1.96	-0.33
Under 5 Bond Index (Clean)	105.18	105.22	-0.035%	0.07%	-0.24%	-0.80%	5.18%	3.04	3.05	-0.15
Under 5 Bond Index (Return)	168.19	168.23	-0.023%	0.13%	0.15%	0.63%	68.19%	3.04	3.05	-0.15
Under 10 Bond Index (Clean)	115.47	115.57	-0.083%	0.20%	-0.56%	0.00%	15.47%	4.56	4.55	0.31
Under 10 Bond Index (Return)	188.11	188.24	-0.072%	0.25%	-0.21%	1.27%	88.11%	4.56	4.55	0.31
5 Plus Bond Index (Clean)	131.41	131.71	-0.223%	0.67%	-1.65%	2.58%	31.41%	9.44	9.34	1.08
5 Plus Bond Index (Return)	222.88	223.36	-0.215%	0.70%	-1.40%	3.42%	122.88%	9.44	9.34	1.08
10 Plus Bond Index (Clean)	138.49	138.99	-0.353%	1.18%	-2.82%	5.11%	38.49%	14.30	14.09	1.49
10 Plus Bond Index (Return)	245.67	246.52	-0.345%	1.19%	-2.64%	5.70%	145.67%	14.30	14.09	1.49

## 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	108.54	3.00	199	111.54	0.00	6,389	6,935	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.86	2.45	199	114.32	0.00	9,256	10,354	10581
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.50	3.87	321	118.37	0.00	7,700	8,816	9114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.98	3.22	199	124.19	0.00	6,767	8,186	8404
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.19	0.20	16	118.39	0.00	11,269	13,319	13341
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.40	2.73	199	125.12	0.00	8,252	10,100	10325
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.56	0.11	50	103.67	0.00	4,863	5,035	5041
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.54	0.48	45	124.02	0.00	5,480	6,769	6796
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.04	0.44	47	121.48	0.00	8,137	9,849	9884
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.08	0.77	52	139.85	0.00	11,520	16,023	16111
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.83	0.30	111	101.13	0.00	4,750	4,789	4804
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.72	2.33	355	116.06	0.00	7,928	9,016	9201
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.26	0.42	76	103.68	0.00	5,390	5,565	5588



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## Bond Index Constituent

Clean Price Performance			Index Price 04-May-2016	Previous Index Price 03-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	108.54	108.54	-0.002%	-0.023%	-0.433%	-1.529%	-0.36	1.40	1.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.86	111.88	-0.015%	0.013%	-0.314%	-0.879%	-0.31	2.33	2.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.52	-0.024%	0.050%	-0.077%	-0.642%	-0.23	2.89	2.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.98	121.03	-0.041%	0.055%	-0.223%	-0.948%	-0.16	3.17	3.17
IE0034074488	3407448	4.5 Treas Bnd 2020	118.19	118.25	-0.051%	0.123%	-0.187%	-0.385%	-0.09	3.72	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.40	122.48	-0.063%	0.150%	-0.234%	-0.360%	-0.03	4.05	4.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.56	103.68	-0.119%	0.257%	-0.152%	1.338%	0.19	5.74	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	123.72	-0.148%	0.313%	-0.791%	0.993%	0.42	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.04	121.23	-0.156%	0.430%	-1.095%	1.608%	0.65	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.08	139.32	-0.172%	0.478%	-1.408%	1.594%	0.81	7.50	7.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.83	101.12	-0.285%	0.616%	-1.785%		0.91	9.56	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.72	114.12	-0.348%	0.829%	-2.572%	4.214%	1.32	11.97	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.26	103.70	-0.421%	2.251%	-3.989%	7.725%	1.85	22.20	21.79

Return Price Performance			Index Price 04-May-2016	Previous Index Price 03-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	111.52	0.012%	0.046%	0.037%	0.179%	-0.36	1.40	1.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	114.32	-0.004%	0.067%	0.059%	0.483%	-0.31	2.33	2.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.37	118.38	-0.014%	0.100%	0.274%	0.652%	-0.23	2.89	2.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.19	124.23	-0.027%	0.119%	0.226%	0.700%	-0.16	3.17	3.17
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.44	-0.041%	0.174%	-3.517%	-2.814%	-0.09	3.72	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.12	125.19	-0.050%	0.201%	0.143%	1.025%	-0.03	4.05	4.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.79	-0.116%	0.267%	-0.080%	0.817%	0.19	5.74	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.02	124.19	-0.138%	0.355%	-0.499%	-1.085%	0.42	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.48	121.66	-0.147%	0.467%	-0.835%	-0.270%	0.65	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.85	140.08	-0.161%	0.529%	-1.049%	-0.980%	0.81	7.50	7.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.13	101.42	-0.281%	0.628%	-1.690%		0.91	9.56	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.06	116.45	-0.336%	0.841%	-2.339%	4.899%	1.32	11.97	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.68	104.11	-0.415%	2.269%	-3.808%	6.240%	1.85	22.20	21.79