

Irish Stock Exchange Daily Bond Index Report

Thursday 5 May, 2016

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Bond Indices Performance

Index	Close Value 05-May-2016	Previous Close Value 04-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.52	119.49	0.025%	0.39%	-0.91%	0.71%	19.52%	6.20	6.15	0.76
All Bond Index (Return)	199.55	199.49	0.034%	0.44%	-0.58%	1.88%	99.55%	6.20	6.15	0.76
Under 3 Bond Index (Clean)	91.92	91.95	-0.030%	-0.03%	-0.39%	-1.30%	-8.08%	1.95	1.96	-0.33
Under 3 Bond Index (Return)	143.26	143.28	-0.018%	0.04%	0.03%	0.23%	43.26%	1.95	1.96	-0.33
Under 5 Bond Index (Clean)	105.14	105.18	-0.039%	0.03%	-0.28%	-0.84%	5.14%	3.03	3.04	-0.15
Under 5 Bond Index (Return)	168.15	168.19	-0.026%	0.10%	0.12%	0.60%	68.15%	3.03	3.04	-0.15
Under 10 Bond Index (Clean)	115.47	115.47	0.001%	0.20%	-0.56%	0.00%	15.47%	4.56	4.54	0.31
Under 10 Bond Index (Return)	188.13	188.11	0.011%	0.26%	-0.20%	1.28%	88.13%	4.56	4.54	0.31
5 Plus Bond Index (Clean)	131.53	131.41	0.090%	0.76%	-1.56%	2.67%	31.53%	9.44	9.34	1.07
5 Plus Bond Index (Return)	223.09	222.88	0.096%	0.80%	-1.31%	3.52%	123.09%	9.44	9.34	1.07
10 Plus Bond Index (Clean)	138.70	138.49	0.147%	1.33%	-2.68%	5.27%	38.70%	14.29	14.08	1.48
10 Plus Bond Index (Return)	246.04	245.67	0.150%	1.34%	-2.49%	5.86%	146.04%	14.29	14.08	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	108.51	3.01	200	111.52	0.00	6,389	6,933	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.83	2.47	200	114.29	0.00	9,256	10,350	10579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.46	3.88	322	118.34	0.00	7,700	8,813	9112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.91	3.23	200	124.14	0.00	6,767	8,181	8400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.16	0.21	17	118.37	0.00	11,269	13,315	13339
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.33	2.74	200	125.07	0.00	8,252	10,094	10321
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.53	0.11	51	103.65	0.00	4,863	5,034	5040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.52	0.49	46	124.02	0.00	5,480	6,768	6795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.13	0.45	48	121.58	0.00	8,137	9,856	9893
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.23	0.78	53	140.02	0.00	11,520	16,040	16130
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.04	0.31	112	101.34	0.00	4,750	4,799	4814
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.88	2.34	356	116.22	0.00	7,928	9,028	9213
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.39	0.42	77	103.81	0.00	5,390	5,572	5595

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Bond Index Constituent

Clean Price Performance			Index Price 05-May-2016	Previous Index Price 04-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	108.51	108.54	-0.030%	-0.053%	-0.463%	-1.559%	-0.37	1.39	1.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.83	111.86	-0.031%	-0.018%	-0.345%	-0.910%	-0.32	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.46	114.50	-0.035%	0.015%	-0.112%	-0.677%	-0.23	2.89	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.91	120.98	-0.054%	0.002%	-0.276%	-1.001%	-0.15	3.16	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.16	118.19	-0.028%	0.095%	-0.215%	-0.413%	-0.10	3.71	3.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.33	122.40	-0.057%	0.092%	-0.291%	-0.417%	-0.02	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.53	103.56	-0.021%	0.235%	-0.174%	1.316%	0.19	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.52	123.54	-0.014%	0.299%	-0.805%	0.979%	0.42	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.13	121.04	0.076%	0.506%	-1.020%	1.685%	0.64	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.23	139.08	0.109%	0.587%	-1.301%	1.704%	0.79	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.04	100.83	0.203%	0.820%	-1.586%		0.89	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.88	113.72	0.134%	0.964%	-2.442%	4.353%	1.31	11.97	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.39	103.26	0.118%	2.372%	-3.875%	7.852%	1.85	22.19	21.79

Return Price Performance			Index Price 05-May-2016	Previous Index Price 04-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	111.52	111.54	-0.016%	0.030%	0.021%	0.163%	-0.37	1.39	1.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.32	-0.019%	0.047%	0.039%	0.463%	-0.32	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.34	118.37	-0.024%	0.076%	0.250%	0.628%	-0.23	2.89	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.14	124.19	-0.039%	0.080%	0.186%	0.660%	-0.15	3.16	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.37	118.39	-0.017%	0.157%	-3.533%	-2.830%	-0.10	3.71	3.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	125.12	-0.045%	0.156%	0.098%	0.980%	-0.02	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.67	-0.019%	0.248%	-0.099%	0.797%	0.19	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.02	124.02	-0.005%	0.350%	-0.504%	-1.089%	0.42	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.58	121.48	0.083%	0.551%	-0.753%	-0.187%	0.64	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.02	139.85	0.119%	0.648%	-0.932%	-0.862%	0.79	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	101.13	0.206%	0.835%	-1.488%		0.89	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.22	116.06	0.137%	0.979%	-2.205%	5.043%	1.31	11.97	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.81	103.68	0.123%	2.395%	-3.689%	6.372%	1.85	22.19	21.79