

Irish Stock Exchange Daily Bond Index Report

Friday 6 May, 2016

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Bond Indices Performance

Index	Close Value 06-May-2016	Previous Close Value 05-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.32	119.52	-0.171%	0.22%	-1.08%	0.53%	19.32%	6.19	6.14	0.79
All Bond Index (Return)	199.24	199.55	-0.159%	0.28%	-0.74%	1.72%	99.24%	6.19	6.14	0.79
Under 3 Bond Index (Clean)	91.89	91.92	-0.028%	-0.06%	-0.42%	-1.32%	-8.11%	1.95	1.95	-0.32
Under 3 Bond Index (Return)	143.23	143.26	-0.015%	0.02%	0.02%	0.21%	43.23%	1.95	1.95	-0.32
Under 5 Bond Index (Clean)	105.06	105.14	-0.069%	-0.04%	-0.35%	-0.91%	5.06%	3.03	3.04	-0.13
Under 5 Bond Index (Return)	168.05	168.15	-0.057%	0.04%	0.07%	0.54%	68.05%	3.03	3.04	-0.13
Under 10 Bond Index (Clean)	115.33	115.47	-0.125%	0.08%	-0.68%	-0.13%	15.33%	4.55	4.54	0.33
Under 10 Bond Index (Return)	187.91	188.13	-0.113%	0.15%	-0.31%	1.16%	87.91%	4.55	4.54	0.33
5 Plus Bond Index (Clean)	131.17	131.53	-0.273%	0.48%	-1.83%	2.39%	31.17%	9.43	9.32	1.09
5 Plus Bond Index (Return)	222.50	223.09	-0.264%	0.53%	-1.57%	3.25%	122.50%	9.43	9.32	1.09
10 Plus Bond Index (Clean)	138.15	138.70	-0.396%	0.93%	-3.07%	4.85%	38.15%	14.27	14.06	1.51
10 Plus Bond Index (Return)	245.09	246.04	-0.387%	0.95%	-2.87%	5.45%	145.09%	14.27	14.06	1.51

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	108.48	3.03	201	111.51	0.00	6,389	6,931	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.79	2.48	201	114.27	0.00	9,256	10,347	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.40	3.89	323	118.29	0.00	7,700	8,808	9108
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.83	3.25	201	124.08	0.00	6,767	8,176	8396
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.04	0.22	18	118.27	0.00	11,269	13,302	13327
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	2.75	201	124.94	0.00	8,252	10,083	10310
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.36	0.11	52	103.47	0.00	4,863	5,026	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.30	0.50	47	123.81	0.00	5,480	6,756	6784
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.86	0.46	49	121.31	0.00	8,137	9,834	9871
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.92	0.80	54	139.72	0.00	11,520	16,004	16096
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.70	0.31	113	101.01	0.00	4,750	4,783	4798
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.49	2.35	357	115.84	0.00	7,928	8,997	9184
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.82	0.43	78	103.25	0.00	5,390	5,541	5564

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Bond Index Constituent

Clean Price Performance			Index Price 06-May-2016	Previous Index Price 05-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	108.48	108.51	-0.021%	-0.075%	-0.484%	-1.580%	-0.36	1.39	1.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.79	111.83	-0.032%	-0.050%	-0.377%	-0.942%	-0.31	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.46	-0.052%	-0.038%	-0.164%	-0.729%	-0.21	2.88	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.83	120.91	-0.068%	-0.066%	-0.344%	-1.069%	-0.14	3.15	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.04	118.16	-0.099%	-0.004%	-0.314%	-0.512%	-0.07	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	122.33	-0.117%	-0.025%	-0.408%	-0.533%	0.00	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.36	103.53	-0.169%	0.066%	-0.342%	1.145%	0.22	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	123.52	-0.178%	0.120%	-0.981%	0.800%	0.44	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	121.13	-0.227%	0.278%	-1.245%	1.454%	0.67	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.92	139.23	-0.226%	0.360%	-1.524%	1.474%	0.82	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.70	101.04	-0.334%	0.484%	-1.914%		0.93	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.49	113.88	-0.335%	0.625%	-2.769%	4.003%	1.34	11.96	11.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.82	103.39	-0.547%	1.812%	-4.401%	7.263%	1.87	22.17	21.76

Return Price Performance			Index Price 06-May-2016	Previous Index Price 05-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	111.51	111.52	-0.007%	0.022%	0.013%	0.155%	-0.36	1.39	1.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.29	-0.021%	0.026%	0.018%	0.442%	-0.31	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.29	118.34	-0.041%	0.036%	0.209%	0.588%	-0.21	2.88	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.08	124.14	-0.053%	0.027%	0.133%	0.607%	-0.14	3.15	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.27	118.37	-0.089%	0.069%	-3.618%	-2.917%	-0.07	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.94	125.07	-0.104%	0.052%	-0.006%	0.875%	0.00	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	103.65	-0.167%	0.080%	-0.266%	0.629%	0.22	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.81	124.02	-0.169%	0.180%	-0.672%	-1.257%	0.44	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.31	121.58	-0.219%	0.331%	-0.970%	-0.406%	0.67	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.72	140.02	-0.214%	0.433%	-1.144%	-1.075%	0.82	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.01	101.34	-0.330%	0.502%	-1.813%		0.93	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.84	116.22	-0.324%	0.653%	-2.521%	4.703%	1.34	11.96	11.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.25	103.81	-0.539%	1.843%	-4.208%	5.798%	1.87	22.17	21.76