

Irish Stock Exchange Daily Bond Index Report

Monday 9 May, 2016

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.49	3.07	204	111.57	0.00	6,389	6,932	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.80	2.52	204	114.31	0.00	9,256	10,348	10580
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.44	3.93	326	118.37	0.00	7,700	8,812	9115
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.84	3.30	204	124.14	0.00	6,767	8,177	8400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.08	0.26	21	118.33	0.00	11,269	13,306	13335
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.23	2.80	204	125.03	0.00	8,252	10,086	10317
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.12	55	103.49	0.00	4,863	5,026	5032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.43	0.53	50	123.96	0.00	5,480	6,763	6793
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.17	0.48	52	121.66	0.00	8,137	9,860	9899
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.37	0.84	57	140.21	0.00	11,520	16,056	16153
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.16	0.32	116	101.48	0.00	4,750	4,805	4820
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.23	2.37	360	116.59	0.00	7,928	9,056	9243
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.79	0.44	81	104.23	0.00	5,390	5,594	5618

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Bond Index Constituent

Clean Price Performance			Index Price 09-May-2016	Previous Index Price 06-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	108.49	108.48	0.010%	-0.064%	-0.474%	-1.570%	-0.38	1.39	1.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.80	111.79	0.005%	-0.045%	-0.372%	-0.937%	-0.31	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.40	0.039%	0.002%	-0.125%	-0.690%	-0.23	2.88	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.84	120.83	0.012%	-0.054%	-0.332%	-1.056%	-0.14	3.15	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.08	118.04	0.027%	0.023%	-0.287%	-0.485%	-0.08	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.23	122.19	0.037%	0.012%	-0.371%	-0.497%	-0.01	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.36	0.010%	0.076%	-0.333%	1.155%	0.22	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.43	123.30	0.103%	0.223%	-0.879%	0.903%	0.43	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.17	120.86	0.263%	0.542%	-0.985%	1.721%	0.63	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.37	138.92	0.324%	0.685%	-1.205%	1.803%	0.77	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.16	100.70	0.459%	0.945%	-1.464%		0.88	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.23	113.49	0.647%	1.276%	-2.140%	4.675%	1.28	11.96	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.79	102.82	0.943%	2.773%	-3.499%	8.275%	1.83	22.20	21.80

Return Price Performance			Index Price 09-May-2016	Previous Index Price 06-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	111.57	111.51	0.050%	0.073%	0.064%	0.206%	-0.38	1.39	1.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.27	0.038%	0.064%	0.056%	0.480%	-0.31	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.37	118.29	0.068%	0.104%	0.278%	0.656%	-0.23	2.88	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.14	124.08	0.052%	0.078%	0.185%	0.658%	-0.14	3.15	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.33	118.27	0.058%	0.127%	-3.562%	-2.860%	-0.08	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.03	124.94	0.070%	0.122%	0.064%	0.945%	-0.01	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.47	0.016%	0.097%	-0.250%	0.646%	0.22	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.96	123.81	0.128%	0.309%	-0.545%	-1.130%	0.43	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.66	121.31	0.285%	0.617%	-0.687%	-0.122%	0.63	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.21	139.72	0.354%	0.788%	-0.795%	-0.725%	0.77	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.48	101.01	0.465%	0.970%	-1.356%		0.88	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.59	115.84	0.651%	1.308%	-1.887%	5.384%	1.28	11.96	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.23	103.25	0.956%	2.816%	-3.293%	6.809%	1.83	22.20	21.80