

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 May, 2016

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Bond Indices Performance

Index	Close Value 10-May-2016	Previous Close Value 09-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.61	119.56	0.042%	0.46%	-0.84%	0.78%	19.61%	6.20	6.15	0.75
All Bond Index (Return)	199.79	199.69	0.051%	0.56%	-0.46%	2.00%	99.79%	6.20	6.15	0.75
Under 3 Bond Index (Clean)	91.87	91.90	-0.027%	-0.08%	-0.44%	-1.34%	-8.13%	1.94	1.95	-0.33
Under 3 Bond Index (Return)	143.27	143.29	-0.015%	0.05%	0.04%	0.24%	43.27%	1.94	1.95	-0.33
Under 5 Bond Index (Clean)	105.08	105.09	-0.008%	-0.02%	-0.33%	-0.89%	5.08%	3.03	3.03	-0.15
Under 5 Bond Index (Return)	168.15	168.15	0.004%	0.10%	0.13%	0.60%	68.15%	3.03	3.03	-0.15
Under 10 Bond Index (Clean)	115.47	115.45	0.020%	0.20%	-0.56%	0.00%	15.47%	4.55	4.54	0.30
Under 10 Bond Index (Return)	188.22	188.16	0.029%	0.31%	-0.15%	1.33%	88.22%	4.55	4.54	0.30
5 Plus Bond Index (Clean)	131.79	131.67	0.092%	0.96%	-1.36%	2.88%	31.79%	9.45	9.35	1.04
5 Plus Bond Index (Return)	223.62	223.40	0.099%	1.03%	-1.07%	3.77%	123.62%	9.45	9.35	1.04
10 Plus Bond Index (Clean)	139.31	139.10	0.152%	1.77%	-2.25%	5.73%	39.31%	14.31	14.11	1.45
10 Plus Bond Index (Return)	247.17	246.79	0.156%	1.81%	-2.04%	6.34%	147.17%	14.31	14.11	1.45

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	108.46	3.09	205	111.55	0.00	6,389	6,930	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.77	2.53	205	114.30	0.00	9,256	10,345	10579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.43	3.94	327	118.38	0.00	7,700	8,811	9115
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.85	3.31	205	124.16	0.00	6,767	8,177	8402
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.07	0.27	22	118.34	0.00	11,269	13,305	13336
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.24	2.81	205	125.05	0.00	8,252	10,087	10319
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.47	0.12	56	103.59	0.00	4,863	5,031	5037
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.55	0.55	51	124.10	0.00	5,480	6,770	6800
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.27	0.49	53	121.76	0.00	8,137	9,867	9907
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.40	0.86	58	140.26	0.00	11,520	16,060	16159
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.15	0.32	117	101.47	0.00	4,750	4,805	4820
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.24	2.37	361	116.61	0.00	7,928	9,057	9245
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.33	0.45	82	104.78	0.00	5,390	5,623	5647

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Bond Index Constituent

Clean Price Performance			Index Price 10-May-2016	Previous Index Price 09-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	108.46	108.49	-0.028%	-0.092%	-0.502%	-1.597%	-0.37	1.39	1.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.77	111.80	-0.027%	-0.072%	-0.398%	-0.963%	-0.31	2.32	2.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.43	114.44	-0.006%	-0.004%	-0.131%	-0.696%	-0.23	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.85	120.84	0.006%	-0.048%	-0.326%	-1.050%	-0.15	3.15	3.15
IE0034074488	3407448	4.5 Treas Bnd 2020	118.07	118.08	-0.004%	0.019%	-0.291%	-0.489%	-0.08	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.24	122.23	0.011%	0.023%	-0.360%	-0.486%	-0.01	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	103.37	0.097%	0.172%	-0.236%	1.253%	0.20	5.73	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.55	123.43	0.097%	0.321%	-0.783%	1.001%	0.41	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.27	121.17	0.076%	0.618%	-0.909%	1.798%	0.62	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.40	139.37	0.025%	0.710%	-1.180%	1.828%	0.77	7.48	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.15	101.16	-0.010%	0.935%	-1.474%		0.88	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.24	114.23	0.010%	1.286%	-2.131%	4.685%	1.28	11.96	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.33	103.79	0.523%	3.310%	-2.994%	8.841%	1.81	22.22	21.83

Return Price Performance			Index Price 10-May-2016	Previous Index Price 09-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	111.55	111.57	-0.013%	0.059%	0.050%	0.192%	-0.37	1.39	1.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.30	114.31	-0.016%	0.048%	0.040%	0.464%	-0.31	2.32	2.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.38	118.37	0.004%	0.108%	0.282%	0.661%	-0.23	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.16	124.14	0.019%	0.097%	0.203%	0.677%	-0.15	3.15	3.15
IE0034074488	3407448	4.5 Treas Bnd 2020	118.34	118.33	0.006%	0.133%	-3.556%	-2.854%	-0.08	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.05	125.03	0.021%	0.143%	0.085%	0.966%	-0.01	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.59	103.49	0.099%	0.195%	-0.151%	0.745%	0.20	5.73	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.10	123.96	0.106%	0.415%	-0.440%	-1.026%	0.41	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.76	121.66	0.084%	0.701%	-0.604%	-0.038%	0.62	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.26	140.21	0.036%	0.824%	-0.759%	-0.690%	0.77	7.48	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	101.48	-0.007%	0.963%	-1.363%		0.88	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.61	116.59	0.015%	1.323%	-1.871%	5.401%	1.28	11.96	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.78	104.23	0.526%	3.357%	-2.784%	7.371%	1.81	22.22	21.83