

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 May, 2016

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Bond Indices Performance

Index	Close Value 11-May-2016	Previous Close Value 10-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.62	119.61	0.011%	0.47%	-0.83%	0.79%	19.62%	6.20	6.15	0.75
All Bond Index (Return)	199.83	199.79	0.020%	0.58%	-0.45%	2.02%	99.83%	6.20	6.15	0.75
Under 3 Bond Index (Clean)	91.87	91.87	-0.009%	-0.09%	-0.45%	-1.35%	-8.13%	1.94	1.95	-0.33
Under 3 Bond Index (Return)	143.28	143.27	0.004%	0.06%	0.05%	0.24%	43.28%	1.94	1.95	-0.33
Under 5 Bond Index (Clean)	105.08	105.08	-0.005%	-0.03%	-0.33%	-0.90%	5.08%	3.02	3.03	-0.15
Under 5 Bond Index (Return)	168.17	168.15	0.007%	0.11%	0.13%	0.61%	68.17%	3.02	3.03	-0.15
Under 10 Bond Index (Clean)	115.49	115.47	0.018%	0.22%	-0.54%	0.01%	15.49%	4.55	4.53	0.30
Under 10 Bond Index (Return)	188.27	188.22	0.029%	0.34%	-0.12%	1.36%	88.27%	4.55	4.53	0.30
5 Plus Bond Index (Clean)	131.83	131.79	0.026%	0.99%	-1.33%	2.90%	31.83%	9.44	9.34	1.04
5 Plus Bond Index (Return)	223.69	223.62	0.033%	1.07%	-1.04%	3.80%	123.69%	9.44	9.34	1.04
10 Plus Bond Index (Clean)	139.27	139.31	-0.029%	1.75%	-2.28%	5.70%	39.27%	14.30	14.09	1.45
10 Plus Bond Index (Return)	247.11	247.17	-0.023%	1.78%	-2.06%	6.32%	147.11%	14.30	14.09	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	108.45	3.10	206	111.55	0.00	6,389	6,929	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.77	2.54	206	114.31	0.00	9,256	10,344	10580
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.42	3.95	328	118.37	0.00	7,700	8,810	9114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.84	3.33	206	124.17	0.00	6,767	8,177	8402
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.08	0.28	23	118.36	0.00	11,269	13,306	13338
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.25	2.82	206	125.07	0.00	8,252	10,088	10321
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.51	0.13	57	103.63	0.00	4,863	5,033	5039
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.61	0.56	52	124.16	0.00	5,480	6,773	6803
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.34	0.50	54	121.84	0.00	8,137	9,873	9914
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.49	0.87	59	140.36	0.00	11,520	16,069	16170
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.32	0.32	118	101.64	0.00	4,750	4,813	4828
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.29	2.38	362	116.67	0.00	7,928	9,060	9249
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.01	0.46	83	104.47	0.00	5,390	5,606	5630

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Bond Index Constituent

Clean Price Performance			Index Price 11-May-2016	Previous Index Price 10-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	108.45	108.46	-0.017%	-0.109%	-0.518%	-1.613%	-0.37	1.38	1.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.77	111.77	-0.003%	-0.074%	-0.401%	-0.966%	-0.31	2.31	2.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.42	114.43	-0.016%	-0.020%	-0.147%	-0.712%	-0.23	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.84	120.85	-0.010%	-0.058%	-0.336%	-1.060%	-0.15	3.15	3.15
IE0034074488	3407448	4.5 Treas Bnd 2020	118.08	118.07	0.004%	0.023%	-0.287%	-0.485%	-0.09	3.70	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.25	122.24	0.002%	0.025%	-0.359%	-0.484%	-0.02	4.03	4.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.47	0.038%	0.210%	-0.199%	1.291%	0.20	5.72	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.61	123.55	0.045%	0.365%	-0.739%	1.046%	0.40	6.20	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.34	121.27	0.062%	0.680%	-0.848%	1.861%	0.61	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.49	139.40	0.059%	0.769%	-1.122%	1.888%	0.76	7.48	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.32	101.15	0.166%	1.103%	-1.310%		0.86	9.54	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.29	114.24	0.041%	1.327%	-2.090%	4.729%	1.28	11.96	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.01	104.33	-0.307%	2.993%	-3.291%	8.507%	1.82	22.20	21.81

Return Price Performance			Index Price 11-May-2016	Previous Index Price 10-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	111.55	-0.003%	0.057%	0.048%	0.190%	-0.37	1.38	1.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.30	0.009%	0.057%	0.049%	0.473%	-0.31	2.31	2.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.37	118.38	-0.005%	0.103%	0.277%	0.656%	-0.23	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.17	124.16	0.003%	0.100%	0.207%	0.680%	-0.15	3.15	3.15
IE0034074488	3407448	4.5 Treas Bnd 2020	118.36	118.34	0.015%	0.148%	-3.542%	-2.839%	-0.09	3.70	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	125.05	0.013%	0.155%	0.098%	0.979%	-0.02	4.03	4.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.59	0.040%	0.235%	-0.112%	0.785%	0.20	5.72	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.16	124.10	0.053%	0.469%	-0.387%	-0.973%	0.40	6.20	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.84	121.76	0.069%	0.771%	-0.536%	0.031%	0.61	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.36	140.26	0.069%	0.894%	-0.691%	-0.621%	0.76	7.48	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.64	101.47	0.168%	1.132%	-1.198%		0.86	9.54	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.67	116.61	0.045%	1.369%	-1.827%	5.448%	1.28	11.96	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.47	104.78	-0.300%	3.047%	-3.076%	7.049%	1.82	22.20	21.81