

Irish Stock Exchange Daily Bond Index Report

Thursday 12 May, 2016

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Bond Indices Performance

Index	Close Value 12-May-2016	Previous Close Value 11-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.58	119.62	-0.033%	0.44%	-0.86%	0.76%	19.58%	6.20	6.16	0.75
All Bond Index (Return)	199.78	199.83	-0.023%	0.56%	-0.47%	2.00%	99.78%	6.20	6.16	0.75
Under 3 Bond Index (Clean)	91.83	91.87	-0.040%	-0.13%	-0.49%	-1.39%	-8.17%	1.93	1.94	-0.33
Under 3 Bond Index (Return)	143.24	143.28	-0.027%	0.03%	0.02%	0.22%	43.24%	1.93	1.94	-0.33
Under 5 Bond Index (Clean)	105.05	105.08	-0.024%	-0.05%	-0.36%	-0.92%	5.05%	3.01	3.02	-0.15
Under 5 Bond Index (Return)	168.15	168.17	-0.012%	0.10%	0.12%	0.60%	68.15%	3.01	3.02	-0.15
Under 10 Bond Index (Clean)	115.49	115.49	-0.003%	0.22%	-0.55%	0.01%	15.49%	4.54	4.53	0.29
Under 10 Bond Index (Return)	188.28	188.27	0.007%	0.34%	-0.12%	1.36%	88.28%	4.54	4.53	0.29
5 Plus Bond Index (Clean)	131.77	131.83	-0.042%	0.94%	-1.38%	2.86%	31.77%	9.46	9.36	1.04
5 Plus Bond Index (Return)	223.62	223.69	-0.034%	1.03%	-1.08%	3.77%	123.62%	9.46	9.36	1.04
10 Plus Bond Index (Clean)	139.02	139.27	-0.177%	1.56%	-2.45%	5.51%	39.02%	14.39	14.19	1.46
10 Plus Bond Index (Return)	246.69	247.11	-0.170%	1.61%	-2.23%	6.14%	146.69%	14.39	14.19	1.46

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	108.40	3.12	207	111.51	0.00	6,389	6,926	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.73	2.55	207	114.28	0.00	9,256	10,341	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.39	3.97	329	118.36	0.00	7,700	8,808	9113
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.80	3.35	207	124.14	0.00	6,767	8,174	8400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.04	0.30	24	118.34	0.00	11,269	13,302	13335
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.27	2.84	207	125.10	0.00	8,252	10,090	10324
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.60	0.13	58	103.73	0.00	5,613	5,038	5044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.71	0.57	53	124.27	0.00	5,480	6,778	6809
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.37	0.51	55	121.89	0.00	8,137	9,876	9918
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.47	0.89	60	140.36	0.00	11,520	16,067	16170
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.37	0.33	119	101.69	0.00	4,750	4,815	4830
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.22	2.39	363	116.61	0.00	7,928	9,055	9245
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.42	0.46	84	103.88	0.00	5,390	5,574	5599

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Bond Index Constituent

Clean Price Performance			Index Price 12-May-2016	Previous Index Price 11-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	108.40	108.45	-0.046%	-0.155%	-0.564%	-1.658%	-0.37	1.37	1.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.73	111.77	-0.036%	-0.110%	-0.437%	-1.001%	-0.31	2.31	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.39	114.42	-0.022%	-0.042%	-0.168%	-0.733%	-0.23	2.87	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.80	120.84	-0.033%	-0.091%	-0.369%	-1.093%	-0.15	3.14	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.04	118.08	-0.030%	-0.007%	-0.317%	-0.514%	-0.09	3.70	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.27	122.25	0.019%	0.043%	-0.340%	-0.466%	-0.03	4.02	4.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.51	0.090%	0.300%	-0.109%	1.382%	0.18	5.72	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.71	123.61	0.081%	0.447%	-0.659%	1.128%	0.38	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.37	121.34	0.027%	0.708%	-0.821%	1.889%	0.60	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.47	139.49	-0.012%	0.757%	-1.134%	1.876%	0.76	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.37	101.32	0.049%	1.153%	-1.261%		0.86	9.57	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.22	114.29	-0.054%	1.272%	-2.143%	4.672%	1.28	12.20	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.42	104.01	-0.570%	2.406%	-3.843%	7.889%	1.85	22.17	21.77

Return Price Performance			Index Price 12-May-2016	Previous Index Price 11-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	111.55	-0.031%	0.025%	0.016%	0.158%	-0.37	1.37	1.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.28	114.31	-0.024%	0.032%	0.025%	0.448%	-0.31	2.31	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.36	118.37	-0.011%	0.092%	0.266%	0.645%	-0.23	2.87	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.14	124.17	-0.019%	0.081%	0.187%	0.661%	-0.15	3.14	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.34	118.36	-0.019%	0.129%	-3.561%	-2.858%	-0.09	3.70	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.10	125.07	0.030%	0.185%	0.127%	1.009%	-0.03	4.02	4.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.63	0.092%	0.327%	-0.020%	0.877%	0.18	5.72	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.27	124.16	0.089%	0.558%	-0.298%	-0.885%	0.38	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.89	121.84	0.034%	0.806%	-0.501%	0.066%	0.60	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.36	140.36	-0.001%	0.892%	-0.692%	-0.622%	0.76	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.69	101.64	0.052%	1.185%	-1.146%		0.86	9.57	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.61	116.67	-0.047%	1.322%	-1.873%	5.399%	1.28	12.20	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.88	104.47	-0.563%	2.467%	-3.621%	6.446%	1.85	22.17	21.77