

Irish Stock Exchange Daily Bond Index Report

Friday 13 May, 2016

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Bond Indices Performance

Index	Close Value 13-May-2016	Previous Close Value 12-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.79	119.58	0.173%	0.62%	-0.69%	0.93%	19.79%	6.21	6.17	0.72
All Bond Index (Return)	200.14	199.78	0.180%	0.74%	-0.29%	2.18%	100.14%	6.21	6.17	0.72
Under 3 Bond Index (Clean)	91.81	91.83	-0.017%	-0.15%	-0.51%	-1.41%	-8.19%	1.93	1.93	-0.33
Under 3 Bond Index (Return)	143.23	143.24	-0.005%	0.02%	0.02%	0.21%	43.23%	1.93	1.93	-0.33
Under 5 Bond Index (Clean)	105.04	105.05	-0.008%	-0.06%	-0.37%	-0.93%	5.04%	3.01	3.02	-0.15
Under 5 Bond Index (Return)	168.15	168.15	0.004%	0.10%	0.13%	0.60%	68.15%	3.01	3.02	-0.15
Under 10 Bond Index (Clean)	115.58	115.49	0.083%	0.30%	-0.46%	0.10%	15.58%	4.55	4.54	0.27
Under 10 Bond Index (Return)	188.46	188.28	0.091%	0.44%	-0.02%	1.46%	88.46%	4.55	4.54	0.27
5 Plus Bond Index (Clean)	132.24	131.77	0.353%	1.30%	-1.03%	3.22%	32.24%	9.43	9.33	1.00
5 Plus Bond Index (Return)	224.41	223.62	0.357%	1.39%	-0.72%	4.14%	124.41%	9.43	9.33	1.00
10 Plus Bond Index (Clean)	139.88	139.02	0.620%	2.19%	-1.85%	6.17%	39.88%	14.42	14.22	1.42
10 Plus Bond Index (Return)	248.22	246.69	0.618%	2.24%	-1.63%	6.79%	148.22%	14.42	14.22	1.42

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	108.38	3.13	208	111.51	0.00	6,389	6,924	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.71	2.56	208	114.27	0.00	9,256	10,339	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.38	3.98	330	118.36	0.00	7,700	8,807	9114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.78	3.36	208	124.15	0.00	6,767	8,173	8400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.04	0.31	25	118.35	0.00	11,269	13,301	13336
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.28	2.85	208	125.12	0.00	8,252	10,090	10325
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.70	0.13	59	103.83	0.00	5,714	5,820	5827
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.98	0.58	54	124.56	0.00	5,480	6,793	6825
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.69	0.52	56	122.21	0.00	8,137	9,902	9944
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.80	0.90	61	140.70	0.00	11,520	16,105	16209
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.67	0.33	120	102.00	0.00	4,750	4,829	4845
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.80	2.39	364	117.19	0.00	7,928	9,101	9290
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.55	0.47	85	105.02	0.00	5,390	5,635	5660

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Bond Index Constituent

Clean Price Performance			Index Price 13-May-2016	Previous Index Price 12-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	108.38	108.40	-0.016%	-0.170%	-0.580%	-1.674%	-0.37	1.37	1.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.71	111.73	-0.018%	-0.128%	-0.454%	-1.019%	-0.31	2.30	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	114.39	-0.007%	-0.049%	-0.175%	-0.740%	-0.24	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.78	120.80	-0.012%	-0.103%	-0.381%	-1.105%	-0.15	3.14	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.04	118.04	-0.002%	-0.008%	-0.318%	-0.516%	-0.09	3.69	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.28	122.27	0.006%	0.049%	-0.334%	-0.460%	-0.03	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.60	0.094%	0.394%	-0.015%	1.477%	0.16	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.98	123.71	0.221%	0.668%	-0.439%	1.351%	0.35	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.69	121.37	0.261%	0.971%	-0.562%	2.155%	0.56	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.80	139.47	0.234%	0.993%	-0.902%	2.115%	0.73	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.67	101.37	0.298%	1.454%	-0.967%		0.83	9.57	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	114.22	0.501%	1.779%	-1.653%	5.196%	1.24	12.21	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.55	103.42	1.093%	3.525%	-2.792%	9.068%	1.80	22.21	21.82

Return Price Performance			Index Price 13-May-2016	Previous Index Price 12-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	111.51	-0.002%	0.023%	0.014%	0.156%	-0.37	1.37	1.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.28	-0.007%	0.025%	0.018%	0.441%	-0.31	2.30	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.36	118.36	0.003%	0.096%	0.269%	0.648%	-0.24	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	124.14	0.001%	0.081%	0.188%	0.662%	-0.15	3.14	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.35	118.34	0.008%	0.137%	-3.552%	-2.850%	-0.09	3.69	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.12	125.10	0.016%	0.201%	0.143%	1.025%	-0.03	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.73	0.095%	0.423%	0.075%	0.973%	0.16	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.56	124.27	0.229%	0.787%	-0.071%	-0.659%	0.35	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.21	121.89	0.268%	1.076%	-0.234%	0.334%	0.56	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.70	140.36	0.243%	1.137%	-0.451%	-0.381%	0.73	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	101.69	0.300%	1.489%	-0.850%		0.83	9.57	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.19	116.61	0.496%	1.824%	-1.387%	5.921%	1.24	12.21	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.02	103.88	1.094%	3.588%	-2.567%	7.610%	1.80	22.21	21.82