

# Irish Stock Exchange Daily Bond Index Report



Monday 4 April, 2016

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## Bond Indices Performance

Index	Close Value 04-Apr-2016	Previous Close Value 01-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.68	120.78	-0.079%	0.05%	0.05%	1.68%	20.68%	6.30	6.26	0.66
All Bond Index (Return)	200.89	200.99	-0.051%	0.08%	0.08%	2.56%	100.89%	6.30	6.26	0.66
Under 3 Bond Index (Clean)	92.25	92.28	-0.036%	-0.04%	-0.04%	-0.94%	-7.75%	2.04	2.05	-0.30
Under 3 Bond Index (Return)	143.23	143.22	0.001%	0.01%	0.01%	0.21%	43.23%	2.04	2.05	-0.30
Under 5 Bond Index (Clean)	105.39	105.45	-0.050%	-0.03%	-0.03%	-0.60%	5.39%	3.10	3.10	-0.10
Under 5 Bond Index (Return)	167.96	167.99	-0.015%	0.01%	0.01%	0.49%	67.96%	3.10	3.10	-0.10
Under 10 Bond Index (Clean)	116.12	116.20	-0.074%	0.00%	0.00%	0.56%	16.12%	4.63	4.62	0.26
Under 10 Bond Index (Return)	188.57	188.65	-0.043%	0.04%	0.04%	1.52%	88.57%	4.63	4.62	0.26
5 Plus Bond Index (Clean)	133.79	133.93	-0.109%	0.13%	0.13%	4.43%	33.79%	9.61	9.52	0.91
5 Plus Bond Index (Return)	226.40	226.60	-0.088%	0.16%	0.16%	5.06%	126.40%	9.61	9.52	0.91
10 Plus Bond Index (Clean)	142.95	143.10	-0.106%	0.30%	0.30%	8.49%	42.95%	14.70	14.52	1.29
10 Plus Bond Index (Return)	253.12	253.35	-0.090%	0.32%	0.32%	8.91%	153.12%	14.70	14.52	1.29

## 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
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	100.16	4.44	352	104.60	0.00	7,282	7,294	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.97	2.55	169	111.52	0.00	6,389	6,962	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.17	2.08	169	114.25	0.00	9,256	10,382	10575
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.54	3.51	291	118.05	0.00	7,700	8,820	9090
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.16	2.73	169	123.90	0.00	6,767	8,199	8383
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.39	4.34	352	122.73	0.00	11,269	13,341	13830
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.67	2.32	169	124.98	0.00	8,252	10,122	10314
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.75	0.04	20	103.79	0.00	4,863	5,045	5047
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.58	0.16	15	124.74	0.00	5,480	6,826	6835
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.44	0.16	17	122.60	0.00	8,137	9,963	9976
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.13	0.33	22	141.45	0.00	11,520	16,258	16296
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.70	0.22	81	102.93	0.00	4,000	4,108	4117
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.82	2.14	325	118.96	0.00	7,928	9,261	9431
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.46	0.25	46	108.71	0.00	5,390	5,845	5859



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Apr-2016	Previous Index Price 01-Apr-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.16	100.18	-0.012%	-0.025%	-0.025%	-1.225%	-0.34	0.03	0.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.97	109.00	-0.025%	-0.034%	-0.034%	-1.134%	-0.33	1.48	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.17	112.22	-0.043%	-0.040%	-0.040%	-0.607%	-0.28	2.41	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	114.58	-0.033%	-0.038%	-0.038%	-0.603%	-0.13	2.98	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.16	121.25	-0.068%	-0.068%	-0.068%	-0.794%	-0.08	3.25	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.45	-0.053%	-0.021%	-0.021%	-0.219%	-0.05	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.67	122.75	-0.070%	-0.015%	-0.015%	-0.141%	0.00	4.13	4.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.85	-0.094%	0.036%	0.036%	1.529%	0.17	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.58	124.69	-0.086%	0.043%	0.043%	1.842%	0.32	6.30	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.44	122.58	-0.114%	0.053%	0.053%	2.787%	0.51	7.18	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.13	141.31	-0.125%	0.043%	0.043%	3.088%	0.65	7.59	7.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.87	-0.157%	0.039%	0.039%		0.72	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.82	117.04	-0.185%	0.080%	0.080%	7.050%	1.11	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.46	108.40	0.058%	0.841%	0.841%	13.144%	1.63	22.47	22.11

Return Price Performance			Index Price 04-Apr-2016	Previous Index Price 01-Apr-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.57	0.025%	0.025%	0.025%	-0.043%	-0.34	0.03	0.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.50	0.017%	0.022%	0.022%	0.163%	-0.33	1.48	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.25	114.27	-0.010%	0.004%	0.004%	0.428%	-0.28	2.41	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.05	118.05	-0.002%	0.005%	0.005%	0.383%	-0.13	2.98	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.90	123.93	-0.027%	-0.014%	-0.014%	0.459%	-0.08	3.25	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	122.73	122.76	-0.021%	0.020%	0.020%	0.749%	-0.05	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.98	125.03	-0.036%	0.030%	0.030%	0.911%	0.00	4.13	4.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.89	-0.088%	0.044%	0.044%	0.942%	0.17	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.74	124.81	-0.060%	0.076%	0.076%	-0.513%	0.32	6.30	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.60	122.71	-0.091%	0.083%	0.083%	0.654%	0.51	7.18	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.45	141.59	-0.094%	0.084%	0.084%	0.154%	0.65	7.59	7.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.93	103.08	-0.149%	0.051%	0.051%		0.72	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.96	119.15	-0.165%	0.100%	0.100%	7.518%	1.11	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.71	108.63	0.073%	0.860%	0.860%	11.396%	1.63	22.47	22.11