

# Irish Stock Exchange Daily Bond Index Report

Tuesday 5 April, 2016

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## Bond Indices Performance

Index	Close Value 05-Apr-2016	Previous Close Value 04-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.75	120.68	0.057%	0.11%	0.11%	1.74%	20.75%	6.31	6.27	0.65
All Bond Index (Return)	201.02	200.89	0.065%	0.15%	0.15%	2.63%	101.02%	6.31	6.27	0.65
Under 3 Bond Index (Clean)	92.24	92.25	-0.009%	-0.05%	-0.05%	-0.95%	-7.76%	2.04	2.04	-0.30
Under 3 Bond Index (Return)	143.23	143.23	0.003%	0.02%	0.02%	0.21%	43.23%	2.04	2.04	-0.30
Under 5 Bond Index (Clean)	105.41	105.39	0.015%	-0.02%	-0.02%	-0.58%	5.41%	3.09	3.10	-0.11
Under 5 Bond Index (Return)	168.00	167.96	0.026%	0.04%	0.04%	0.51%	68.00%	3.09	3.10	-0.11
Under 10 Bond Index (Clean)	116.14	116.12	0.019%	0.02%	0.02%	0.58%	16.14%	4.63	4.62	0.25
Under 10 Bond Index (Return)	188.63	188.57	0.029%	0.07%	0.07%	1.55%	88.63%	4.63	4.62	0.25
5 Plus Bond Index (Clean)	133.92	133.79	0.099%	0.23%	0.23%	4.53%	33.92%	9.61	9.53	0.90
5 Plus Bond Index (Return)	226.64	226.40	0.106%	0.26%	0.26%	5.17%	126.64%	9.61	9.53	0.90
10 Plus Bond Index (Clean)	143.30	142.95	0.246%	0.55%	0.55%	8.76%	43.30%	14.71	14.52	1.28
10 Plus Bond Index (Return)	253.76	253.12	0.249%	0.57%	0.57%	9.18%	153.76%	14.71	14.52	1.28

## 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	100.15	4.45	353	104.60	0.00	7,282	7,293	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.94	2.56	170	111.50	0.00	6,389	6,960	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.18	2.10	170	114.27	0.00	9,256	10,383	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.54	3.52	292	118.06	0.00	7,700	8,820	9091
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.19	2.75	170	123.94	0.00	6,767	8,201	8387
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.43	4.35	353	122.78	0.00	11,269	13,345	13836
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.71	2.33	170	125.04	0.00	8,252	10,126	10318
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.05	21	103.81	0.00	4,863	5,045	5048
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.56	0.17	16	124.73	0.00	5,480	6,825	6834
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.49	0.17	18	122.66	0.00	8,137	9,967	9980
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.18	0.34	23	141.52	0.00	11,520	16,265	16304
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.84	0.23	82	103.06	0.00	4,000	4,114	4123
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.10	2.14	326	119.24	0.00	7,928	9,283	9453
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.83	0.26	47	109.08	0.00	5,390	5,865	5879



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## Bond Index Constituent

Clean Price Performance			Index Price 05-Apr-2016	Previous Index Price 04-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	100.15	100.16	-0.015%	-0.040%	-0.040%	-1.240%	-0.29	0.03	0.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.94	108.97	-0.032%	-0.066%	-0.066%	-1.166%	-0.32	1.48	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.18	112.17	0.007%	-0.033%	-0.033%	-0.600%	-0.29	2.41	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	114.54	0.002%	-0.036%	-0.036%	-0.601%	-0.14	2.97	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.19	121.16	0.025%	-0.043%	-0.043%	-0.770%	-0.09	3.24	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	118.43	118.39	0.032%	0.011%	0.011%	-0.187%	-0.07	3.66	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.71	122.67	0.037%	0.023%	0.023%	-0.103%	-0.01	4.13	4.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.75	0.012%	0.047%	0.047%	1.540%	0.16	5.82	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.56	124.58	-0.018%	0.024%	0.024%	1.823%	0.32	6.30	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.49	122.44	0.037%	0.090%	0.090%	2.825%	0.51	7.18	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.18	141.13	0.039%	0.082%	0.082%	3.129%	0.64	7.59	7.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	102.70	0.131%	0.170%	0.170%		0.71	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.10	116.82	0.240%	0.320%	0.320%	7.306%	1.09	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.83	108.46	0.338%	1.183%	1.183%	13.527%	1.62	22.48	22.12

Return Price Performance			Index Price 05-Apr-2016	Previous Index Price 04-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	104.60	-0.002%	0.023%	0.023%	-0.045%	-0.29	0.03	0.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.52	-0.018%	0.004%	0.004%	0.146%	-0.32	1.48	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.25	0.018%	0.022%	0.022%	0.446%	-0.29	2.41	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.06	118.05	0.012%	0.017%	0.017%	0.395%	-0.14	2.97	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.94	123.90	0.037%	0.023%	0.023%	0.496%	-0.09	3.24	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	122.78	122.73	0.041%	0.061%	0.061%	0.790%	-0.07	3.66	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.04	124.98	0.048%	0.078%	0.078%	0.959%	-0.01	4.13	4.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	103.79	0.013%	0.058%	0.058%	0.956%	0.16	5.82	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.73	124.74	-0.010%	0.067%	0.067%	-0.522%	0.32	6.30	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.66	122.60	0.045%	0.128%	0.128%	0.699%	0.51	7.18	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.52	141.45	0.049%	0.134%	0.134%	0.204%	0.64	7.59	7.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.06	102.93	0.134%	0.185%	0.185%		0.71	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.24	118.96	0.241%	0.342%	0.342%	7.778%	1.09	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.08	108.71	0.343%	1.206%	1.206%	11.778%	1.62	22.48	22.12