

Irish Stock Exchange Daily Bond Index Report

Thursday 7 April, 2016

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Bond Indices Performance

Index	Close Value 07-Apr-2016	Previous Close Value 06-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.38	120.54	-0.129%	-0.20%	-0.20%	1.43%	20.38%	6.27	6.23	0.69
All Bond Index (Return)	200.46	200.70	-0.118%	-0.13%	-0.13%	2.34%	100.46%	6.27	6.23	0.69
Under 3 Bond Index (Clean)	92.23	92.27	-0.041%	-0.06%	-0.06%	-0.96%	-7.77%	2.03	2.03	-0.32
Under 3 Bond Index (Return)	143.25	143.29	-0.028%	0.03%	0.03%	0.22%	43.25%	2.03	2.03	-0.32
Under 5 Bond Index (Clean)	105.43	105.47	-0.034%	0.00%	0.00%	-0.56%	5.43%	3.08	3.09	-0.13
Under 5 Bond Index (Return)	168.08	168.12	-0.022%	0.08%	0.08%	0.56%	68.08%	3.08	3.09	-0.13
Under 10 Bond Index (Clean)	115.98	116.07	-0.078%	-0.12%	-0.12%	0.44%	15.98%	4.61	4.60	0.27
Under 10 Bond Index (Return)	188.41	188.54	-0.067%	-0.05%	-0.05%	1.43%	88.41%	4.61	4.60	0.27
5 Plus Bond Index (Clean)	133.07	133.38	-0.226%	-0.40%	-0.40%	3.88%	33.07%	9.57	9.48	0.96
5 Plus Bond Index (Return)	225.25	225.75	-0.218%	-0.35%	-0.35%	4.53%	125.25%	9.57	9.48	0.96
10 Plus Bond Index (Clean)	141.70	142.25	-0.385%	-0.57%	-0.57%	7.54%	41.70%	14.65	14.45	1.35
10 Plus Bond Index (Return)	250.97	251.92	-0.376%	-0.54%	-0.54%	7.98%	150.97%	14.65	14.45	1.35

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	100.10	4.47	355	104.57	0.00	7,282	7,289	7615
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.92	2.59	172	111.51	0.00	6,389	6,959	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.17	2.12	172	114.29	0.00	9,256	10,382	10579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.65	3.54	294	118.20	0.00	7,700	8,828	9101
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.22	2.78	172	124.00	0.00	6,767	8,202	8390
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.50	4.38	355	122.88	0.00	11,269	13,353	13847
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.67	2.36	172	125.03	0.00	8,252	10,123	10317
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.67	0.05	23	103.72	0.00	4,863	5,041	5043
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.37	0.19	18	124.56	0.00	5,480	6,815	6825
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.01	0.19	20	122.19	0.00	8,137	9,927	9943
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.39	0.37	25	140.76	0.00	11,520	16,173	16215
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.04	0.23	84	102.27	0.00	4,000	4,082	4091
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.10	2.16	328	118.25	0.00	7,928	9,204	9375
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.90	0.27	49	107.17	0.00	5,390	5,761	5776

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Bond Index Constituent

Clean Price Performance			Index Price 07-Apr-2016	Previous Index Price 06-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	100.10	100.14	-0.040%	-0.088%	-0.088%	-1.287%	-0.60	0.02	0.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.92	108.96	-0.035%	-0.085%	-0.085%	-1.185%	-0.34	1.47	1.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.17	112.22	-0.045%	-0.037%	-0.037%	-0.604%	-0.31	2.40	2.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.65	114.66	-0.006%	0.061%	0.061%	-0.505%	-0.18	2.96	2.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.22	121.27	-0.043%	-0.022%	-0.022%	-0.749%	-0.11	3.23	3.24
IE0034074488	3407448	4.5 Treas Bnd 2020	118.50	118.51	-0.011%	0.072%	0.072%	-0.126%	-0.09	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.67	122.76	-0.073%	-0.012%	-0.012%	-0.138%	-0.01	4.12	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.76	-0.084%	-0.041%	-0.041%	1.450%	0.18	5.81	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.37	124.46	-0.072%	-0.126%	-0.126%	1.670%	0.34	6.29	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.01	122.20	-0.155%	-0.305%	-0.305%	2.419%	0.56	7.17	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.39	140.65	-0.191%	-0.484%	-0.484%	2.546%	0.71	7.57	7.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.04	102.33	-0.281%	-0.607%	-0.607%		0.79	9.63	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.10	116.37	-0.236%	-0.540%	-0.540%	6.387%	1.16	12.07	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.90	107.65	-0.692%	-0.607%	-0.607%	11.519%	1.70	22.40	22.02

Return Price Performance			Index Price 07-Apr-2016	Previous Index Price 06-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	104.57	104.60	-0.026%	0.001%	0.001%	-0.067%	-0.60	0.02	0.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.53	-0.021%	0.012%	0.012%	0.154%	-0.34	1.47	1.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.33	-0.032%	0.039%	0.039%	0.463%	-0.31	2.40	2.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.20	118.19	0.004%	0.131%	0.131%	0.509%	-0.18	2.96	2.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.00	124.03	-0.029%	0.069%	0.069%	0.542%	-0.11	3.23	3.24
IE0034074488	3407448	4.5 Treas Bnd 2020	122.88	122.88	0.000%	0.140%	0.140%	0.869%	-0.09	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.03	125.10	-0.061%	0.065%	0.065%	0.946%	-0.01	4.12	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.81	-0.082%	-0.027%	-0.027%	0.870%	0.18	5.81	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.56	124.64	-0.064%	-0.067%	-0.067%	-0.655%	0.34	6.29	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.19	122.37	-0.148%	-0.251%	-0.251%	0.317%	0.56	7.17	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.76	141.01	-0.179%	-0.410%	-0.410%	-0.340%	0.71	7.57	7.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	102.56	-0.278%	-0.586%	-0.586%		0.79	9.63	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.25	118.52	-0.226%	-0.491%	-0.491%	6.883%	1.16	12.07	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.17	107.91	-0.686%	-0.571%	-0.571%	9.816%	1.70	22.40	22.02