

Irish Stock Exchange Daily Bond Index Report

Friday 8 April, 2016

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Apr-2016	Previous Close Value 07-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.44	120.38	0.051%	-0.15%	-0.15%	1.48%	20.44%	6.26	6.22	0.68
All Bond Index (Return)	200.58	200.46	0.059%	-0.07%	-0.07%	2.40%	100.58%	6.26	6.22	0.68
Under 3 Bond Index (Clean)	92.27	92.23	0.046%	-0.01%	-0.01%	-0.92%	-7.73%	2.02	2.03	-0.35
Under 3 Bond Index (Return)	143.33	143.25	0.057%	0.09%	0.09%	0.28%	43.33%	2.02	2.03	-0.35
Under 5 Bond Index (Clean)	105.50	105.43	0.063%	0.07%	0.07%	-0.50%	5.50%	3.08	3.09	-0.16
Under 5 Bond Index (Return)	168.20	168.08	0.072%	0.15%	0.15%	0.63%	68.20%	3.08	3.09	-0.16
Under 10 Bond Index (Clean)	116.05	115.98	0.059%	-0.06%	-0.06%	0.50%	16.05%	4.61	4.60	0.26
Under 10 Bond Index (Return)	188.54	188.41	0.069%	0.02%	0.02%	1.50%	88.54%	4.61	4.60	0.26
5 Plus Bond Index (Clean)	133.13	133.07	0.038%	-0.36%	-0.36%	3.92%	33.13%	9.57	9.47	0.96
5 Plus Bond Index (Return)	225.36	225.25	0.045%	-0.31%	-0.31%	4.57%	125.36%	9.57	9.47	0.96
10 Plus Bond Index (Clean)	141.70	141.70	0.003%	-0.57%	-0.57%	7.55%	41.70%	14.64	14.44	1.35
10 Plus Bond Index (Return)	250.99	250.97	0.008%	-0.53%	-0.53%	7.99%	150.99%	14.64	14.44	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	100.09	4.49	356	104.58	0.00	7,282	7,289	7615
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.93	2.61	173	111.54	0.00	6,389	6,960	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.25	2.13	173	114.38	0.00	9,256	10,389	10587
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.73	3.56	295	118.28	0.00	7,700	8,834	9108
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.31	2.80	173	124.10	0.00	6,767	8,208	8398
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.59	4.39	356	122.98	0.00	11,269	13,364	13859
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.74	2.37	173	125.11	0.00	8,252	10,128	10324
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.73	0.05	24	103.78	0.00	4,863	5,044	5046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.38	0.20	19	124.59	0.00	5,480	6,816	6827
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.10	0.20	21	122.30	0.00	8,137	9,935	9951
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.47	0.39	26	140.85	0.00	11,520	16,182	16227
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.10	0.23	85	102.33	0.00	4,000	4,084	4093
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.26	2.16	329	118.42	0.00	7,928	9,217	9388
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.63	0.27	50	106.90	0.00	5,390	5,747	5761

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting							
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus		
E0006857530	0685753	4.6 Treas Bnd 2016	No	No	No	No	No	No														
E00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.10%	40.10%	12.00%	7.30%										
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	9.00%	59.90%	17.90%	10.80%										
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.70%		15.30%	9.20%										
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.10%		14.20%	8.60%										
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.60%		23.10%	13.90%										
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.80%		17.50%	10.60%										
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.40%			5.30%	8.80%					5.20%	8.80%			
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.90%			7.10%	12.00%						7.00%	11.90%		
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.60%			10.40%	17.40%						10.20%	17.40%		
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	14.10%			16.90%	28.40%						16.70%	28.30%		
E00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	No	Yes	Yes	3.60%				7.20%	21.40%						7.10%	21.30%	
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.00%				16.20%	48.40%						16.40%	48.80%	
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.00%				10.10%	30.20%						10.10%	29.90%	
									100%	100%	100%	100%	100%	100%					100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 08-Apr-2016	Previous Index Price 07-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	100.09	100.10	-0.010%	-0.098%	-0.098%	-1.297%	-0.85	0.02	0.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.93	108.92	0.012%	-0.073%	-0.073%	-1.173%	-0.36	1.47	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.25	112.17	0.069%	0.031%	0.031%	-0.536%	-0.34	2.40	2.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.73	114.65	0.065%	0.127%	0.127%	-0.440%	-0.21	2.96	2.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.31	121.22	0.074%	0.052%	0.052%	-0.675%	-0.14	3.23	3.24
IE0034074488	3407448	4.5 Treas Bnd 2020	118.59	118.50	0.078%	0.150%	0.150%	-0.048%	-0.12	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.74	122.67	0.057%	0.045%	0.045%	-0.081%	-0.03	4.12	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.67	0.058%	0.016%	0.016%	1.509%	0.17	5.81	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.38	124.37	0.011%	-0.115%	-0.115%	1.682%	0.34	6.29	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.10	122.01	0.080%	-0.226%	-0.226%	2.501%	0.55	7.17	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.47	140.39	0.059%	-0.425%	-0.425%	2.606%	0.70	7.57	7.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.10	102.04	0.057%	-0.550%	-0.550%		0.78	9.63	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.26	116.10	0.142%	-0.398%	-0.398%	6.538%	1.14	12.07	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.63	106.90	-0.257%	-0.863%	-0.863%	11.232%	1.71	22.38	22.01

Return Price Performance			Index Price 08-Apr-2016	Previous Index Price 07-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	104.58	104.57	0.003%	0.004%	0.004%	-0.064%	-0.85	0.02	0.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.51	0.025%	0.037%	0.037%	0.179%	-0.36	1.47	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.38	114.29	0.078%	0.117%	0.117%	0.541%	-0.34	2.40	2.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.28	118.20	0.074%	0.205%	0.205%	0.583%	-0.21	2.96	2.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.10	124.00	0.085%	0.155%	0.155%	0.628%	-0.14	3.23	3.24
IE0034074488	3407448	4.5 Treas Bnd 2020	122.98	122.88	0.085%	0.226%	0.226%	0.956%	-0.12	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	125.03	0.067%	0.132%	0.132%	1.014%	-0.03	4.12	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.72	0.061%	0.034%	0.034%	0.932%	0.17	5.81	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.59	124.56	0.020%	-0.047%	-0.047%	-0.635%	0.34	6.29	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.30	122.19	0.088%	-0.164%	-0.164%	0.405%	0.55	7.17	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.85	140.76	0.070%	-0.340%	-0.340%	-0.270%	0.70	7.57	7.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.27	0.060%	-0.527%	-0.527%		0.78	9.63	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.42	118.25	0.145%	-0.348%	-0.348%	7.037%	1.14	12.07	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.90	107.17	-0.251%	-0.820%	-0.820%	9.540%	1.71	22.38	22.01