

# Irish Stock Exchange Daily Bond Index Report

Monday 11 April, 2016

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## Bond Indices Performance

Index	Close Value 11-Apr-2016	Previous Close Value 08-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.06	120.44	-0.320%	-0.47%	-0.47%	1.16%	20.06%	6.24	6.20	0.73
All Bond Index (Return)	200.00	200.58	-0.287%	-0.36%	-0.36%	2.11%	100.00%	6.24	6.20	0.73
Under 3 Bond Index (Clean)	92.24	92.27	-0.038%	-0.05%	-0.05%	-0.95%	-7.77%	2.02	2.03	-0.33
Under 3 Bond Index (Return)	143.33	143.33	-0.001%	0.08%	0.08%	0.28%	43.33%	2.02	2.03	-0.33
Under 5 Bond Index (Clean)	105.44	105.50	-0.058%	0.01%	0.01%	-0.55%	5.44%	3.08	3.08	-0.14
Under 5 Bond Index (Return)	168.16	168.20	-0.023%	0.13%	0.13%	0.61%	68.16%	3.08	3.08	-0.14
Under 10 Bond Index (Clean)	115.84	116.05	-0.176%	-0.24%	-0.24%	0.32%	15.84%	4.60	4.59	0.29
Under 10 Bond Index (Return)	188.27	188.54	-0.143%	-0.12%	-0.12%	1.36%	88.27%	4.60	4.59	0.29
5 Plus Bond Index (Clean)	132.35	133.13	-0.585%	-0.95%	-0.95%	3.31%	32.35%	9.53	9.44	1.02
5 Plus Bond Index (Return)	224.09	225.36	-0.561%	-0.86%	-0.86%	3.99%	124.09%	9.53	9.44	1.02
10 Plus Bond Index (Clean)	140.23	141.70	-1.042%	-1.61%	-1.61%	6.43%	40.23%	14.59	14.39	1.42
10 Plus Bond Index (Return)	248.44	250.99	-1.016%	-1.54%	-1.54%	6.89%	148.44%	14.59	14.39	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
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	100.08	4.52	359	104.60	0.00	7,282	7,288	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.90	2.65	176	111.55	0.00	6,389	6,958	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.20	2.17	176	114.37	0.00	9,256	10,385	10586
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.65	3.59	298	118.24	0.00	7,700	8,828	9104
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.23	2.85	176	124.08	0.00	6,767	8,203	8396
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.51	4.43	359	122.94	0.00	11,269	13,355	13854
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.66	2.41	176	125.07	0.00	8,252	10,122	10321
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.06	27	103.63	0.00	4,863	5,036	5039
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.10	0.24	22	124.33	0.00	5,480	6,800	6813
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.64	0.22	24	121.86	0.00	8,137	9,898	9916
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.83	0.43	29	140.25	0.00	11,520	16,108	16158
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.53	0.24	88	101.77	0.00	4,000	4,061	4071
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.16	2.18	332	117.34	0.00	7,928	9,129	9303
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.99	0.29	53	105.28	0.00	5,390	5,658	5674



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Apr-2016	Previous Index Price 08-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	100.08	100.09	-0.015%	-0.113%	-0.113%	-1.312%	-0.85	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.90	108.93	-0.028%	-0.101%	-0.101%	-1.200%	-0.35	1.46	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.20	112.25	-0.045%	-0.013%	-0.013%	-0.580%	-0.33	2.40	2.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.65	114.73	-0.072%	0.054%	0.054%	-0.512%	-0.19	2.96	2.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.23	121.31	-0.062%	-0.010%	-0.010%	-0.737%	-0.13	3.23	3.23
IE0034074488	3407448	4.5 Treas Bnd 2020	118.51	118.59	-0.068%	0.082%	0.082%	-0.116%	-0.10	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.66	122.74	-0.063%	-0.018%	-0.018%	-0.144%	-0.02	4.11	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.73	-0.156%	-0.140%	-0.140%	1.350%	0.19	5.81	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.10	124.38	-0.228%	-0.343%	-0.343%	1.449%	0.37	6.28	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.64	122.10	-0.380%	-0.605%	-0.605%	2.111%	0.60	7.16	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.83	140.47	-0.458%	-0.881%	-0.881%	2.137%	0.76	7.56	7.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.53	102.10	-0.553%	-1.101%	-1.101%		0.84	9.63	9.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.16	116.26	-0.948%	-1.342%	-1.342%	5.529%	1.22	12.05	11.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.99	106.63	-1.538%	-2.388%	-2.388%	9.521%	1.78	22.32	21.93

Return Price Performance			Index Price 11-Apr-2016	Previous Index Price 08-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	104.58	0.021%	0.025%	0.025%	-0.043%	-0.85	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	111.54	0.013%	0.050%	0.050%	0.192%	-0.35	1.46	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.37	114.38	-0.011%	0.106%	0.106%	0.530%	-0.33	2.40	2.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.24	118.28	-0.040%	0.165%	0.165%	0.543%	-0.19	2.96	2.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.08	124.10	-0.021%	0.134%	0.134%	0.607%	-0.13	3.23	3.23
IE0034074488	3407448	4.5 Treas Bnd 2020	122.94	122.98	-0.036%	0.190%	0.190%	0.919%	-0.10	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	125.11	-0.029%	0.103%	0.103%	0.985%	-0.02	4.11	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.78	-0.150%	-0.117%	-0.117%	0.780%	0.19	5.81	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.33	124.59	-0.202%	-0.249%	-0.249%	-0.836%	0.37	6.28	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.86	122.30	-0.357%	-0.520%	-0.520%	0.047%	0.60	7.16	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.25	140.85	-0.425%	-0.764%	-0.764%	-0.695%	0.76	7.56	7.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.77	102.33	-0.544%	-1.068%	-1.068%		0.84	9.63	9.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.34	118.42	-0.914%	-1.258%	-1.258%	6.059%	1.22	12.05	11.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.28	106.90	-1.519%	-2.327%	-2.327%	7.876%	1.78	22.32	21.93