

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 April, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 12-Apr-2016	Previous Close Value 11-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.87	120.06	-0.160%	-0.63%	-0.63%	1.00%	19.87%	6.22	6.17	0.75
All Bond Index (Return)	199.70	200.00	-0.148%	-0.51%	-0.51%	1.96%	99.70%	6.22	6.17	0.75
Under 3 Bond Index (Clean)	92.22	92.24	-0.014%	-0.06%	-0.06%	-0.97%	-7.78%	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	105.44	-0.002%	0.01%	0.01%	-0.56%	5.44%	3.08	3.08	-0.15
Under 5 Bond Index (Return)	168.18	168.16	0.010%	0.14%	0.14%	0.62%	68.18%	3.08	3.08	-0.15
Under 10 Bond Index (Clean)	115.78	115.84	-0.057%	-0.30%	-0.30%	0.26%	15.78%	4.60	4.59	0.30
Under 10 Bond Index (Return)	188.18	188.27	-0.046%	-0.17%	-0.17%	1.31%	88.18%	4.60	4.59	0.30
5 Plus Bond Index (Clean)	131.92	132.35	-0.322%	-1.26%	-1.26%	2.97%	31.92%	9.51	9.41	1.05
5 Plus Bond Index (Return)	223.39	224.09	-0.313%	-1.17%	-1.17%	3.66%	123.39%	9.51	9.41	1.05
10 Plus Bond Index (Clean)	139.27	140.23	-0.683%	-2.28%	-2.28%	5.70%	39.27%	14.55	14.34	1.47
10 Plus Bond Index (Return)	246.77	248.44	-0.671%	-2.20%	-2.20%	6.17%	146.77%	14.55	14.34	1.47

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	100.06	4.54	360	104.60	0.00	7,282	7,286	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.87	2.67	177	111.54	0.00	6,389	6,956	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.19	2.18	177	114.38	0.00	9,256	10,384	10586
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.65	3.60	299	118.26	0.00	7,700	8,828	9106
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.24	2.86	177	124.10	0.00	6,767	8,204	8397
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.52	4.44	360	122.96	0.00	11,269	13,356	13856
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.66	2.43	177	125.09	0.00	8,252	10,122	10322
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.06	28	103.63	0.00	4,863	5,036	5039
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.03	0.25	23	124.28	0.00	5,480	6,796	6810
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.46	0.23	25	121.69	0.00	8,137	9,883	9902
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.52	0.44	30	139.96	0.00	11,520	16,073	16124
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.24	89	101.55	0.00	4,000	4,052	4062
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.63	2.19	333	116.82	0.00	7,928	9,087	9261
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.55	0.30	54	103.85	0.00	5,390	5,581	5597

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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%			6.10%	40.20%	12.00%	7.30%		
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	9.10%	59.90%	18.00%	10.90%			9.10%	59.80%	17.80%	10.90%		
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.70%		15.30%	9.20%			7.80%		15.30%	9.40%		
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.20%		14.20%	8.60%			7.20%		14.10%	8.60%		
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.70%		23.10%	14.00%			11.90%		23.30%	14.20%		
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.90%		17.50%	10.60%			8.90%		17.40%	10.60%		
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.40%			5.30%	8.90%		4.30%			5.20%	8.90%	
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.90%			7.10%	12.00%		5.90%			7.00%	12.00%	
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.60%			10.30%	17.50%		8.50%			10.20%	17.40%	
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	14.10%			16.80%	28.40%		13.90%			16.60%	28.40%	
E00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	No	Yes	Yes	3.50%				7.20%	21.60%	3.50%				7.20%	21.50%
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	7.90%				16.10%	48.50%	8.00%				16.30%	48.90%
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.90%				9.90%	29.80%	4.80%				9.90%	29.60%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 12-Apr-2016	Previous Index Price 11-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	100.06	100.08	-0.015%	-0.128%	-0.128%	-1.326%	-0.85	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.87	108.90	-0.025%	-0.126%	-0.126%	-1.225%	-0.35	1.46	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.19	112.20	-0.006%	-0.020%	-0.020%	-0.587%	-0.33	2.39	2.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.65	114.65	0.007%	0.061%	0.061%	-0.505%	-0.19	2.95	2.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.24	121.23	0.006%	-0.004%	-0.004%	-0.731%	-0.13	3.23	3.23
IE0034074488	3407448	4.5 Treas Bnd 2020	118.52	118.51	0.005%	0.087%	0.087%	-0.111%	-0.11	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.66	122.66	-0.002%	-0.020%	-0.020%	-0.147%	-0.02	4.11	4.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.57	0.002%	-0.138%	-0.138%	1.352%	0.19	5.80	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.03	124.10	-0.052%	-0.395%	-0.395%	1.396%	0.38	6.28	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.46	121.64	-0.148%	-0.752%	-0.752%	1.960%	0.62	7.16	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.52	139.83	-0.222%	-1.101%	-1.101%	1.910%	0.79	7.56	7.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	101.53	-0.227%	-1.325%	-1.325%		0.87	9.62	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.63	115.16	-0.463%	-1.799%	-1.799%	5.040%	1.26	12.04	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.55	104.99	-1.367%	-3.722%	-3.722%	8.024%	1.84	22.27	21.86

Return Price Performance			Index Price 12-Apr-2016	Previous Index Price 11-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%	-0.85	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.55	-0.011%	0.039%	0.039%	0.181%	-0.35	1.46	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.38	114.37	0.004%	0.110%	0.110%	0.534%	-0.33	2.39	2.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.26	118.24	0.017%	0.182%	0.182%	0.560%	-0.19	2.95	2.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.10	124.08	0.019%	0.153%	0.153%	0.626%	-0.13	3.23	3.23
IE0034074488	3407448	4.5 Treas Bnd 2020	122.96	122.94	0.015%	0.205%	0.205%	0.934%	-0.11	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.09	125.07	0.009%	0.112%	0.112%	0.994%	-0.02	4.11	4.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.63	0.004%	-0.113%	-0.113%	0.784%	0.19	5.80	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.28	124.33	-0.043%	-0.292%	-0.292%	-0.879%	0.38	6.28	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.69	121.86	-0.140%	-0.660%	-0.660%	-0.094%	0.62	7.16	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.96	140.25	-0.210%	-0.973%	-0.973%	-0.903%	0.79	7.56	7.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.55	101.77	-0.223%	-1.289%	-1.289%		0.87	9.62	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.82	117.34	-0.448%	-1.701%	-1.701%	5.584%	1.26	12.04	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.85	105.28	-1.357%	-3.653%	-3.653%	6.412%	1.84	22.27	21.86