

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 April, 2016

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Bond Indices Performance

Index	Close Value 13-Apr-2016	Previous Close Value 12-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.02	119.87	0.126%	-0.50%	-0.50%	1.13%	20.02%	6.22	6.17	0.73
All Bond Index (Return)	199.75	199.70	0.022%	-0.48%	-0.48%	1.98%	99.75%	6.22	6.17	0.73
Under 3 Bond Index (Clean)	92.20	92.22	-0.020%	-0.08%	-0.08%	-0.99%	-7.80%	2.02	2.02	-0.33
Under 3 Bond Index (Return)	143.32	143.33	-0.007%	0.08%	0.08%	0.27%	43.32%	2.02	2.02	-0.33
Under 5 Bond Index (Clean)	105.42	105.44	-0.017%	-0.01%	-0.01%	-0.57%	5.42%	3.07	3.08	-0.15
Under 5 Bond Index (Return)	168.17	168.18	-0.005%	0.14%	0.14%	0.61%	68.17%	3.07	3.08	-0.15
Under 10 Bond Index (Clean)	115.85	115.78	0.065%	-0.23%	-0.23%	0.33%	15.85%	4.60	4.59	0.29
Under 10 Bond Index (Return)	188.20	188.18	0.007%	-0.16%	-0.16%	1.32%	88.20%	4.60	4.59	0.29
5 Plus Bond Index (Clean)	132.28	131.92	0.272%	-1.00%	-1.00%	3.26%	32.28%	9.51	9.41	1.02
5 Plus Bond Index (Return)	223.50	223.39	0.050%	-1.13%	-1.13%	3.71%	123.50%	9.51	9.41	1.02
10 Plus Bond Index (Clean)	139.88	139.27	0.438%	-1.85%	-1.85%	6.16%	39.88%	14.56	14.33	1.44
10 Plus Bond Index (Return)	247.01	246.77	0.096%	-2.11%	-2.11%	6.28%	147.01%	14.56	14.33	1.44

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	100.05	4.55	361	104.60	0.00	7,282	7,285	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.85	2.68	178	111.53	0.00	6,389	6,954	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.17	2.20	178	114.37	0.00	9,256	10,382	10585
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.64	3.62	300	118.26	0.00	7,700	8,828	9106
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.25	2.88	178	124.13	0.00	6,767	8,205	8399
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.46	4.45	361	122.91	0.00	11,269	13,349	13851
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.66	2.44	178	125.09	0.00	8,252	10,121	10323
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.60	0.06	29	103.66	0.00	4,863	5,037	5041
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.15	0.26	24	124.22	0.00	5,480	6,803	6807
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.70	0.24	26	121.70	0.00	8,137	9,903	9902
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.90	0.46	31	140.06	0.00	11,520	16,117	16135
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.60	0.25	90	101.59	0.00	4,000	4,064	4063
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.00	2.20	334	116.88	0.00	7,928	9,117	9266
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.30	0.30	55	104.05	0.00	5,390	5,621	5608

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Bond Index Constituent

Clean Price Performance			Index Price 13-Apr-2016	Previous Index Price 12-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	100.05	100.06	-0.015%	-0.143%	-0.143%	-1.341%	-0.85	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.85	108.87	-0.023%	-0.149%	-0.149%	-1.247%	-0.34	1.46	1.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.17	112.19	-0.018%	-0.037%	-0.037%	-0.604%	-0.33	2.39	2.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.64	114.65	-0.009%	0.052%	0.052%	-0.514%	-0.19	2.95	2.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.25	121.24	0.011%	0.007%	0.007%	-0.721%	-0.14	3.22	3.23
IE0034074488	3407448	4.5 Treas Bnd 2020	118.46	118.52	-0.046%	0.041%	0.041%	-0.158%	-0.10	3.64	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.66	122.66	-0.004%	-0.024%	-0.024%	-0.151%	-0.02	4.11	4.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.57	0.027%	-0.111%	-0.111%	1.380%	0.19	5.80	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.15	124.03	0.094%	-0.301%	-0.301%	1.492%	0.36	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.70	121.46	0.199%	-0.554%	-0.554%	2.163%	0.59	7.16	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.90	139.52	0.276%	-0.828%	-0.828%	2.191%	0.75	7.56	7.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.60	101.30	0.293%	-1.035%	-1.035%		0.83	9.62	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	114.63	0.327%	-1.478%	-1.478%	5.384%	1.23	12.04	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.30	103.55	0.724%	-3.025%	-3.025%	8.807%	1.81	22.29	21.90

Return Price Performance			Index Price 13-Apr-2016	Previous Index Price 12-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%	0.021%	0.021%	-0.047%	-0.85	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.54	-0.009%	0.030%	0.030%	0.172%	-0.34	1.46	1.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.37	114.38	-0.006%	0.104%	0.104%	0.528%	-0.33	2.39	2.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.26	118.26	0.002%	0.184%	0.184%	0.562%	-0.19	2.95	2.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.13	124.10	0.023%	0.176%	0.176%	0.649%	-0.14	3.22	3.23
IE0034074488	3407448	4.5 Treas Bnd 2020	122.91	122.96	-0.034%	0.170%	0.170%	0.900%	-0.10	3.64	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.09	125.09	0.006%	0.118%	0.118%	1.000%	-0.02	4.11	4.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.63	0.030%	-0.083%	-0.083%	0.814%	0.19	5.80	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.22	124.28	-0.044%	-0.336%	-0.336%	-0.923%	0.36	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.70	121.69	0.005%	-0.655%	-0.655%	-0.089%	0.59	7.16	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.06	139.96	0.070%	-0.904%	-0.904%	-0.834%	0.75	7.56	7.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.59	101.55	0.039%	-1.250%	-1.250%		0.83	9.62	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.88	116.82	0.059%	-1.643%	-1.643%	5.646%	1.23	12.04	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.05	103.85	0.200%	-3.460%	-3.460%	6.625%	1.81	22.29	21.90