

# Irish Stock Exchange Daily Bond Index Report

Tuesday 19 April, 2016

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## Bond Indices Performance

Index	Close Value 19-Apr-2016	Previous Close Value 18-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.71	119.88	-0.143%	-0.76%	-0.76%	0.87%	19.71%	6.25	6.21	0.76
All Bond Index (Return)	199.57	199.83	-0.132%	-0.57%	-0.57%	1.89%	99.57%	6.25	6.21	0.76
Under 3 Bond Index (Clean)	92.11	92.13	-0.024%	-0.18%	-0.18%	-1.09%	-7.89%	2.00	2.01	-0.32
Under 3 Bond Index (Return)	143.28	143.30	-0.012%	0.05%	0.05%	0.24%	43.28%	2.00	2.01	-0.32
Under 5 Bond Index (Clean)	105.25	105.30	-0.050%	-0.17%	-0.17%	-0.73%	5.25%	3.08	3.09	-0.12
Under 5 Bond Index (Return)	168.01	168.08	-0.038%	0.04%	0.04%	0.52%	68.01%	3.08	3.09	-0.12
Under 10 Bond Index (Clean)	115.61	115.72	-0.089%	-0.44%	-0.44%	0.12%	15.61%	4.61	4.59	0.32
Under 10 Bond Index (Return)	188.05	188.19	-0.078%	-0.24%	-0.24%	1.24%	88.05%	4.61	4.59	0.32
5 Plus Bond Index (Clean)	131.81	132.12	-0.235%	-1.34%	-1.34%	2.89%	31.81%	9.49	9.40	1.05
5 Plus Bond Index (Return)	223.32	223.83	-0.227%	-1.21%	-1.21%	3.63%	123.32%	9.49	9.40	1.05
10 Plus Bond Index (Clean)	139.17	139.74	-0.405%	-2.35%	-2.35%	5.63%	39.17%	14.35	14.14	1.46
10 Plus Bond Index (Return)	246.69	247.67	-0.396%	-2.23%	-2.23%	6.14%	146.69%	14.35	14.14	1.46

## 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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.74	2.77	184	111.52	0.00	6,389	6,948	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.06	2.27	184	114.33	0.00	9,256	10,372	10582
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.52	3.69	306	118.21	0.00	7,700	8,818	9102
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.02	2.97	184	123.99	0.00	6,767	8,189	8390
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.22	0.01	1	118.24	0.00	11,269	13,322	13324
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.36	2.52	184	124.88	0.00	8,252	10,097	10305
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.08	35	103.51	0.00	4,863	5,029	5033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.79	0.32	30	124.11	0.00	5,480	6,783	6801
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.34	0.30	32	121.63	0.00	8,137	9,873	9897
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.50	0.55	37	140.05	0.00	11,520	16,071	16134
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.34	0.26	96	101.60	0.00	4,750	4,814	4826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.19	2.24	340	116.43	0.00	7,928	9,053	9230
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.89	0.33	61	104.22	0.00	5,390	5,599	5617



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Apr-2016	Previous Index Price 18-Apr-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.74	108.75	-0.006%	-0.245%	-0.245%	-1.343%	-0.33	1.44	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.06	112.10	-0.036%	-0.140%	-0.140%	-0.706%	-0.31	2.37	2.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.57	-0.039%	-0.055%	-0.055%	-0.620%	-0.18	2.94	2.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.02	121.10	-0.064%	-0.187%	-0.187%	-0.913%	-0.11	3.21	3.21
IE0034074488	3407448	4.5 Treas Bnd 2020	118.22	118.31	-0.072%	-0.162%	-0.162%	-0.360%	-0.06	3.76	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.36	122.44	-0.065%	-0.265%	-0.265%	-0.391%	0.02	4.09	4.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.54	-0.101%	-0.273%	-0.273%	1.215%	0.21	5.78	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.79	123.97	-0.141%	-0.590%	-0.590%	1.198%	0.40	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.34	121.50	-0.138%	-0.852%	-0.852%	1.857%	0.63	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.50	139.74	-0.170%	-1.112%	-1.112%	1.899%	0.78	7.54	7.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	101.48	-0.141%	-1.289%	-1.289%		0.86	9.60	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.19	114.70	-0.445%	-2.172%	-2.172%	4.641%	1.29	12.02	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.89	104.48	-0.568%	-3.406%	-3.406%	8.379%	1.83	22.26	21.86

Return Price Performance			Index Price 19-Apr-2016	Previous Index Price 18-Apr-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.51	0.007%	0.018%	0.018%	0.160%	-0.33	1.44	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.35	-0.024%	0.067%	0.067%	0.491%	-0.31	2.37	2.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.21	118.24	-0.028%	0.141%	0.141%	0.520%	-0.18	2.94	2.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.99	124.05	-0.049%	0.065%	0.065%	0.538%	-0.11	3.21	3.21
IE0034074488	3407448	4.5 Treas Bnd 2020	118.24	118.31	-0.062%	-3.643%	-3.643%	-2.941%	-0.06	3.76	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.88	124.95	-0.053%	-0.051%	-0.051%	0.829%	0.02	4.09	4.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.61	-0.099%	-0.232%	-0.232%	0.663%	0.21	5.78	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.11	124.28	-0.132%	-0.427%	-0.427%	-1.013%	0.40	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.63	121.79	-0.131%	-0.707%	-0.707%	-0.141%	0.63	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.05	140.27	-0.160%	-0.911%	-0.911%	-0.841%	0.78	7.54	7.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.60	101.74	-0.138%	-1.235%	-1.235%		0.86	9.60	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.43	116.93	-0.430%	-2.028%	-2.028%	5.232%	1.29	12.02	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.22	104.81	-0.561%	-3.302%	-3.302%	6.799%	1.83	22.26	21.86