

# Irish Stock Exchange Daily Bond Index Report

Wednesday 20 April, 2016

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## Bond Indices Performance

Index	Close Value 20-Apr-2016	Previous Close Value 19-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.84	119.71	0.108%	-0.65%	-0.65%	0.97%	19.84%	6.26	6.21	0.74
All Bond Index (Return)	199.80	199.57	0.116%	-0.46%	-0.46%	2.01%	99.80%	6.26	6.21	0.74
Under 3 Bond Index (Clean)	92.10	92.11	-0.013%	-0.20%	-0.20%	-1.10%	-7.90%	2.00	2.00	-0.32
Under 3 Bond Index (Return)	143.28	143.28	-0.001%	0.05%	0.05%	0.24%	43.28%	2.00	2.00	-0.32
Under 5 Bond Index (Clean)	105.26	105.25	0.012%	-0.16%	-0.16%	-0.72%	5.26%	3.08	3.08	-0.12
Under 5 Bond Index (Return)	168.05	168.01	0.024%	0.07%	0.07%	0.54%	68.05%	3.08	3.08	-0.12
Under 10 Bond Index (Clean)	115.68	115.61	0.056%	-0.38%	-0.38%	0.18%	15.68%	4.60	4.59	0.31
Under 10 Bond Index (Return)	188.17	188.05	0.066%	-0.18%	-0.18%	1.30%	88.17%	4.60	4.59	0.31
5 Plus Bond Index (Clean)	132.08	131.81	0.205%	-1.14%	-1.14%	3.10%	32.08%	9.50	9.40	1.03
5 Plus Bond Index (Return)	223.79	223.32	0.210%	-1.00%	-1.00%	3.85%	123.79%	9.50	9.40	1.03
10 Plus Bond Index (Clean)	139.67	139.17	0.361%	-1.99%	-1.99%	6.01%	39.67%	14.36	14.16	1.43
10 Plus Bond Index (Return)	247.58	246.69	0.362%	-1.88%	-1.88%	6.52%	147.58%	14.36	14.16	1.43

## 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	108.73	2.79	185	111.52	0.00	6,389	6,947	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.05	2.28	185	114.33	0.00	9,256	10,370	10582
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.57	3.70	307	118.27	0.00	7,700	8,822	9107
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.04	2.99	185	124.03	0.00	6,767	8,190	8393
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.24	0.03	2	118.26	0.00	11,269	13,324	13327
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.39	2.53	185	124.92	0.00	8,252	10,099	10308
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.08	36	103.57	0.00	4,863	5,032	5036
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.87	0.33	31	124.20	0.00	5,480	6,788	6806
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.50	0.31	33	121.80	0.00	8,137	9,886	9911
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.73	0.56	38	140.29	0.00	11,520	16,097	16162
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.56	0.27	97	101.83	0.00	4,750	4,824	4837
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.63	2.24	341	116.87	0.00	7,928	9,088	9266
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.35	0.34	62	104.69	0.00	5,390	5,624	5642



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Apr-2016	Previous Index Price 19-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	108.73	108.74	-0.015%	-0.260%	-0.260%	-1.357%	-0.34	1.44	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.05	112.06	-0.012%	-0.151%	-0.151%	-0.718%	-0.31	2.37	2.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.57	114.52	0.044%	-0.011%	-0.011%	-0.577%	-0.20	2.93	2.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.04	121.02	0.020%	-0.167%	-0.167%	-0.893%	-0.12	3.20	3.21
IE0034074488	3407448	4.5 Treas Bnd 2020	118.24	118.22	0.013%	-0.149%	-0.149%	-0.347%	-0.07	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.39	122.36	0.022%	-0.243%	-0.243%	-0.369%	0.01	4.09	4.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.43	0.056%	-0.217%	-0.217%	1.272%	0.20	5.78	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.87	123.79	0.067%	-0.524%	-0.524%	1.265%	0.39	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.50	121.34	0.132%	-0.722%	-0.722%	1.991%	0.61	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.73	139.50	0.165%	-0.948%	-0.948%	2.067%	0.76	7.54	7.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.56	101.34	0.217%	-1.074%	-1.074%		0.84	9.60	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.63	114.19	0.387%	-1.793%	-1.793%	5.047%	1.26	12.02	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.35	103.89	0.441%	-2.980%	-2.980%	8.857%	1.81	22.27	21.88

Return Price Performance			Index Price 20-Apr-2016	Previous Index Price 19-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	111.52	-0.001%	0.017%	0.017%	0.159%	-0.34	1.44	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.33	0.000%	0.067%	0.067%	0.491%	-0.31	2.37	2.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.27	118.21	0.052%	0.194%	0.194%	0.572%	-0.20	2.93	2.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.03	123.99	0.032%	0.097%	0.097%	0.570%	-0.12	3.20	3.21
IE0034074488	3407448	4.5 Treas Bnd 2020	118.26	118.24	0.024%	-3.620%	-3.620%	-2.918%	-0.07	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.92	124.88	0.032%	-0.019%	-0.019%	0.861%	0.01	4.09	4.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.51	0.058%	-0.174%	-0.174%	0.722%	0.20	5.78	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.20	124.11	0.075%	-0.352%	-0.352%	-0.939%	0.39	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.80	121.63	0.139%	-0.569%	-0.569%	-0.002%	0.61	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.29	140.05	0.175%	-0.737%	-0.737%	-0.668%	0.76	7.54	7.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.83	101.60	0.219%	-1.018%	-1.018%		0.84	9.60	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.87	116.43	0.385%	-1.651%	-1.651%	5.637%	1.26	12.02	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.69	104.22	0.445%	-2.872%	-2.872%	7.274%	1.81	22.27	21.88