

# Irish Stock Exchange Daily Bond Index Report

Thursday 21 April, 2016

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## Bond Indices Performance

Index	Close Value 21-Apr-2016	Previous Close Value 20-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.55	119.84	-0.245%	-0.89%	-0.89%	0.73%	19.55%	6.23	6.19	0.78
All Bond Index (Return)	199.34	199.80	-0.233%	-0.69%	-0.69%	1.77%	99.34%	6.23	6.19	0.78
Under 3 Bond Index (Clean)	92.05	92.10	-0.059%	-0.25%	-0.25%	-1.16%	-7.95%	1.99	1.99	-0.31
Under 3 Bond Index (Return)	143.21	143.28	-0.045%	0.00%	0.00%	0.20%	43.21%	1.99	1.99	-0.31
Under 5 Bond Index (Clean)	105.21	105.26	-0.048%	-0.21%	-0.21%	-0.77%	5.21%	3.07	3.08	-0.12
Under 5 Bond Index (Return)	167.99	168.05	-0.035%	0.03%	0.03%	0.51%	67.99%	3.07	3.08	-0.12
Under 10 Bond Index (Clean)	115.51	115.68	-0.144%	-0.52%	-0.52%	0.03%	15.51%	4.59	4.58	0.33
Under 10 Bond Index (Return)	187.93	188.17	-0.131%	-0.31%	-0.31%	1.17%	87.93%	4.59	4.58	0.33
5 Plus Bond Index (Clean)	131.50	132.08	-0.445%	-1.58%	-1.58%	2.64%	31.50%	9.47	9.37	1.07
5 Plus Bond Index (Return)	222.82	223.79	-0.436%	-1.43%	-1.43%	3.39%	122.82%	9.47	9.37	1.07
10 Plus Bond Index (Clean)	138.63	139.67	-0.745%	-2.73%	-2.73%	5.22%	38.63%	14.32	14.11	1.48
10 Plus Bond Index (Return)	245.76	247.58	-0.733%	-2.60%	-2.60%	5.74%	145.76%	14.32	14.11	1.48

## 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	108.67	2.80	186	111.47	0.00	6,389	6,943	7122
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.98	2.29	186	114.27	0.00	9,256	10,364	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.54	3.71	308	118.25	0.00	7,700	8,819	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.01	3.01	186	124.02	0.00	6,767	8,188	8392
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.16	0.04	3	118.20	0.00	11,269	13,315	13319
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	2.55	186	124.89	0.00	8,252	10,095	10306
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.44	0.08	37	103.52	0.00	4,863	5,030	5034
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.65	0.34	32	123.99	0.00	5,480	6,775	6794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.11	0.32	34	121.43	0.00	8,137	9,855	9881
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.18	0.58	39	139.76	0.00	11,520	16,034	16100
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.02	0.27	98	101.29	0.00	4,750	4,798	4811
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.97	2.25	342	116.22	0.00	7,928	9,035	9213
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.10	0.35	63	103.44	0.00	5,390	5,556	5575



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Apr-2016	Previous Index Price 20-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	108.67	108.73	-0.052%	-0.312%	-0.312%	-1.409%	-0.33	1.43	1.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.98	112.05	-0.062%	-0.214%	-0.214%	-0.780%	-0.30	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	114.57	-0.028%	-0.039%	-0.039%	-0.605%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.01	121.04	-0.024%	-0.191%	-0.191%	-0.917%	-0.12	3.20	3.20
IE0034074488	3407448	4.5 Treas Bnd 2020	118.16	118.24	-0.068%	-0.217%	-0.217%	-0.415%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	122.39	-0.038%	-0.281%	-0.281%	-0.407%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.49	-0.048%	-0.265%	-0.265%	1.223%	0.21	5.77	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.65	123.87	-0.184%	-0.707%	-0.707%	1.079%	0.42	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.11	121.50	-0.314%	-1.034%	-1.034%	1.671%	0.65	7.13	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.18	139.73	-0.395%	-1.340%	-1.340%	1.664%	0.81	7.53	7.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.02	101.56	-0.532%	-1.600%	-1.600%		0.89	9.59	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.97	114.63	-0.579%	-2.362%	-2.362%	4.438%	1.31	12.01	11.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.10	104.35	-1.198%	-4.142%	-4.142%	7.553%	1.86	22.22	21.81

Return Price Performance			Index Price 21-Apr-2016	Previous Index Price 20-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	111.47	111.52	-0.038%	-0.021%	-0.021%	0.121%	-0.33	1.43	1.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.33	-0.051%	0.017%	0.017%	0.440%	-0.30	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	118.27	-0.017%	0.177%	0.177%	0.555%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.02	124.03	-0.010%	0.087%	0.087%	0.560%	-0.12	3.20	3.20
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	118.26	-0.057%	-3.675%	-3.675%	-2.974%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.89	124.92	-0.026%	-0.046%	-0.046%	0.835%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.57	-0.046%	-0.221%	-0.221%	0.675%	0.21	5.77	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.99	124.20	-0.175%	-0.526%	-0.526%	-1.112%	0.42	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.43	121.80	-0.305%	-0.873%	-0.873%	-0.308%	0.65	7.13	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.76	140.29	-0.383%	-1.117%	-1.117%	-1.048%	0.81	7.53	7.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.29	101.83	-0.528%	-1.541%	-1.541%		0.89	9.59	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.22	116.87	-0.562%	-2.204%	-2.204%	5.044%	1.31	12.01	11.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.44	104.69	-1.189%	-4.027%	-4.027%	5.999%	1.86	22.22	21.81