

# Irish Stock Exchange Daily Bond Index Report

Monday 25 April, 2016

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## Bond Indices Performance

Index	Close Value 25-Apr-2016	Previous Close Value 22-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.21	119.46	-0.204%	-1.17%	-1.17%	0.45%	19.21%	6.20	6.15	0.81
All Bond Index (Return)	198.86	199.21	-0.174%	-0.93%	-0.93%	1.53%	98.86%	6.20	6.15	0.81
Under 3 Bond Index (Clean)	92.05	92.05	0.000%	-0.25%	-0.25%	-1.15%	-7.95%	1.98	1.99	-0.32
Under 3 Bond Index (Return)	143.29	143.24	0.035%	0.05%	0.05%	0.25%	43.29%	1.98	1.99	-0.32
Under 5 Bond Index (Clean)	105.20	105.21	-0.007%	-0.22%	-0.22%	-0.78%	5.20%	3.07	3.07	-0.13
Under 5 Bond Index (Return)	168.06	168.01	0.027%	0.07%	0.07%	0.55%	68.06%	3.07	3.07	-0.13
Under 10 Bond Index (Clean)	115.37	115.47	-0.091%	-0.65%	-0.65%	-0.09%	15.37%	4.58	4.57	0.35
Under 10 Bond Index (Return)	187.77	187.88	-0.060%	-0.39%	-0.39%	1.08%	87.77%	4.58	4.57	0.35
5 Plus Bond Index (Clean)	130.77	131.30	-0.404%	-2.13%	-2.13%	2.08%	30.77%	9.43	9.33	1.13
5 Plus Bond Index (Return)	221.65	222.50	-0.381%	-1.94%	-1.94%	2.86%	121.65%	9.43	9.33	1.13
10 Plus Bond Index (Clean)	137.21	138.26	-0.763%	-3.73%	-3.73%	4.13%	37.21%	14.26	14.04	1.55
10 Plus Bond Index (Return)	243.31	245.12	-0.740%	-3.57%	-3.57%	4.68%	143.31%	14.26	14.04	1.55

## 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	2.86	190	111.53	0.00	6,389	6,943	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.99	2.34	190	114.33	0.00	9,256	10,365	10582
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.53	3.76	312	118.29	0.00	7,700	8,819	9108
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.98	3.07	190	124.05	0.00	6,767	8,186	8394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.15	0.09	7	118.24	0.00	11,269	13,314	13324
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.32	2.60	190	124.93	0.00	8,252	10,094	10309
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.09	41	103.44	0.00	4,863	5,025	5030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.38	0.39	36	123.76	0.00	5,480	6,760	6781
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.71	0.35	38	121.07	0.00	8,137	9,822	9851
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.62	0.64	43	139.26	0.00	11,520	15,970	16043
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.46	0.28	102	100.74	0.00	4,750	4,772	4785
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.12	2.28	346	115.39	0.00	7,928	8,968	9148
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.13	0.37	67	101.50	0.00	5,390	5,451	5470



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Apr-2016	Previous Index Price 22-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	108.68	-0.012%	-0.316%	-0.316%	-1.413%	-0.35	1.43	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.99	111.98	0.007%	-0.202%	-0.202%	-0.768%	-0.32	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.53	114.52	0.004%	-0.048%	-0.048%	-0.614%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.98	121.02	-0.029%	-0.219%	-0.219%	-0.944%	-0.12	3.19	3.19
IE0034074488	3407448	4.5 Treas Bnd 2020	118.15	118.15	-0.003%	-0.224%	-0.224%	-0.421%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.32	122.34	-0.013%	-0.296%	-0.296%	-0.422%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.43	-0.077%	-0.352%	-0.352%	1.135%	0.23	5.77	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.38	123.53	-0.121%	-0.924%	-0.924%	0.858%	0.45	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.71	121.00	-0.240%	-1.361%	-1.361%	1.335%	0.69	7.12	7.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.62	139.03	-0.295%	-1.735%	-1.735%	1.256%	0.86	7.52	7.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.46	100.85	-0.379%	-2.143%	-2.143%	3.659%	0.95	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.12	113.77	-0.576%	-3.090%	-3.090%	3.659%	1.37	11.99	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.13	102.57	-1.402%	-5.970%	-5.970%	5.502%	1.95	22.14	21.72

Return Price Performance			Index Price 25-Apr-2016	Previous Index Price 22-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	111.53	111.50	0.029%	0.029%	0.029%	0.171%	-0.35	1.43	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.29	0.039%	0.071%	0.071%	0.495%	-0.32	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.29	118.25	0.035%	0.209%	0.209%	0.588%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.05	124.04	0.010%	0.112%	0.112%	0.585%	-0.12	3.19	3.19
IE0034074488	3407448	4.5 Treas Bnd 2020	118.24	118.20	0.029%	-3.642%	-3.642%	-2.940%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.93	124.90	0.020%	-0.016%	-0.016%	0.865%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.51	-0.071%	-0.299%	-0.299%	0.596%	0.23	5.77	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.76	123.88	-0.095%	-0.708%	-0.708%	-1.293%	0.45	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.07	121.33	-0.216%	-1.169%	-1.169%	-0.606%	0.69	7.12	7.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.26	139.62	-0.262%	-1.470%	-1.470%	-1.401%	0.86	7.52	7.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.74	101.12	-0.370%	-2.071%	-2.071%	3.659%	0.95	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.39	116.03	-0.547%	-2.897%	-2.897%	4.299%	1.37	11.99	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.50	102.92	-1.382%	-5.830%	-5.830%	4.007%	1.95	22.14	21.72