

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 April, 2016

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Bond Indices Performance

Index	Close Value 26-Apr-2016	Previous Close Value 25-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.16	119.21	-0.043%	-1.21%	-1.21%	0.40%	19.16%	6.20	6.15	0.82
All Bond Index (Return)	198.79	198.86	-0.033%	-0.96%	-0.96%	1.49%	98.79%	6.20	6.15	0.82
Under 3 Bond Index (Clean)	92.03	92.05	-0.025%	-0.27%	-0.27%	-1.18%	-7.97%	1.98	1.99	-0.32
Under 3 Bond Index (Return)	143.27	143.29	-0.013%	0.04%	0.04%	0.24%	43.27%	1.98	1.99	-0.32
Under 5 Bond Index (Clean)	105.17	105.20	-0.028%	-0.24%	-0.24%	-0.80%	5.17%	3.06	3.07	-0.12
Under 5 Bond Index (Return)	168.03	168.06	-0.015%	0.05%	0.05%	0.53%	68.03%	3.06	3.07	-0.12
Under 10 Bond Index (Clean)	115.32	115.37	-0.038%	-0.69%	-0.69%	-0.13%	15.32%	4.58	4.56	0.36
Under 10 Bond Index (Return)	187.72	187.77	-0.027%	-0.42%	-0.42%	1.06%	87.72%	4.58	4.56	0.36
5 Plus Bond Index (Clean)	130.69	130.77	-0.058%	-2.18%	-2.18%	2.02%	30.69%	9.43	9.33	1.13
5 Plus Bond Index (Return)	221.54	221.65	-0.051%	-1.99%	-1.99%	2.80%	121.54%	9.43	9.33	1.13
10 Plus Bond Index (Clean)	137.12	137.21	-0.066%	-3.79%	-3.79%	4.07%	37.12%	14.26	14.04	1.56
10 Plus Bond Index (Return)	243.16	243.31	-0.060%	-3.63%	-3.63%	4.62%	143.16%	14.26	14.04	1.56

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	108.65	2.88	191	111.52	0.00	6,389	6,942	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.96	2.36	191	114.31	0.00	9,256	10,362	10580
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.50	3.77	313	118.28	0.00	7,700	8,817	9107
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.98	3.09	191	124.06	0.00	6,767	8,186	8395
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.12	0.10	8	118.21	0.00	11,269	13,310	13321
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.26	2.62	191	124.88	0.00	8,252	10,089	10305
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.32	0.09	42	103.41	0.00	4,863	5,024	5028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.30	0.40	37	123.69	0.00	5,480	6,756	6778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.65	0.36	39	121.01	0.00	8,137	9,817	9847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.54	0.65	44	139.19	0.00	11,520	15,960	16035
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.40	0.28	103	100.68	0.00	4,750	4,769	4782
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.99	2.28	347	115.27	0.00	7,928	8,957	9138
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.15	0.37	68	101.52	0.00	5,390	5,451	5471

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Bond Index Constituent

Clean Price Performance			Index Price 26-Apr-2016	Previous Index Price 25-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	108.65	108.67	-0.018%	-0.335%	-0.335%	-1.432%	-0.34	1.42	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.96	111.99	-0.029%	-0.232%	-0.232%	-0.797%	-0.31	2.35	2.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.53	-0.022%	-0.070%	-0.070%	-0.635%	-0.20	2.92	2.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.98	120.98	-0.004%	-0.223%	-0.223%	-0.948%	-0.12	3.19	3.19
IE0034074488	3407448	4.5 Treas Bnd 2020	118.12	118.15	-0.030%	-0.253%	-0.253%	-0.451%	-0.05	3.74	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.26	122.32	-0.051%	-0.346%	-0.346%	-0.472%	0.02	4.07	4.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.32	103.35	-0.029%	-0.381%	-0.381%	1.106%	0.23	5.76	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	123.38	-0.062%	-0.985%	-0.985%	0.795%	0.46	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	120.71	-0.052%	-1.412%	-1.412%	1.282%	0.70	7.12	7.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.54	138.62	-0.061%	-1.796%	-1.796%	1.194%	0.87	7.52	7.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.40	100.46	-0.063%	-2.204%	-2.204%		0.96	9.58	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.99	113.12	-0.115%	-3.202%	-3.202%	3.540%	1.38	11.99	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.15	101.13	0.013%	-5.958%	-5.958%	5.515%	1.95	22.14	21.71

Return Price Performance			Index Price 26-Apr-2016	Previous Index Price 25-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	111.53	-0.004%	0.024%	0.024%	0.166%	-0.34	1.42	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.33	-0.017%	0.053%	0.053%	0.477%	-0.31	2.35	2.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.28	118.29	-0.011%	0.198%	0.198%	0.577%	-0.20	2.92	2.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.06	124.05	0.009%	0.121%	0.121%	0.594%	-0.12	3.19	3.19
IE0034074488	3407448	4.5 Treas Bnd 2020	118.21	118.24	-0.019%	-3.660%	-3.660%	-2.959%	-0.05	3.74	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.88	124.93	-0.039%	-0.055%	-0.055%	0.825%	0.02	4.07	4.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41	103.44	-0.027%	-0.326%	-0.326%	0.569%	0.23	5.76	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.69	123.76	-0.054%	-0.762%	-0.762%	-1.346%	0.46	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.01	121.07	-0.045%	-1.213%	-1.213%	-0.650%	0.70	7.12	7.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.19	139.26	-0.050%	-1.520%	-1.520%	-1.451%	0.87	7.52	7.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.68	100.74	-0.060%	-2.130%	-2.130%		0.96	9.58	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.27	115.39	-0.107%	-3.001%	-3.001%	4.188%	1.38	11.99	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.52	101.50	0.019%	-5.813%	-5.813%	4.026%	1.95	22.14	21.71