

# Irish Stock Exchange Daily Bond Index Report

Tuesday 29 March, 2016

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## Bond Indices Performance

Index	Close Value 29-Mar-2016	Previous Close Value 24-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.58	120.23	0.297%	0.34%	1.60%	1.60%	20.58%	6.29	6.25	0.67
All Bond Index (Return)	200.62	199.94	0.339%	0.61%	2.43%	2.43%	100.62%	6.29	6.25	0.67
Under 3 Bond Index (Clean)	92.34	92.33	0.019%	-0.28%	-0.84%	-0.84%	-7.66%	2.06	2.06	-0.31
Under 3 Bond Index (Return)	143.27	143.16	0.078%	0.07%	0.24%	0.24%	43.27%	2.06	2.06	-0.31
Under 5 Bond Index (Clean)	105.48	105.38	0.094%	-0.23%	-0.51%	-0.51%	5.48%	3.11	3.12	-0.11
Under 5 Bond Index (Return)	167.99	167.74	0.147%	0.10%	0.50%	0.50%	67.99%	3.11	3.12	-0.11
Under 10 Bond Index (Clean)	116.16	115.95	0.179%	0.04%	0.59%	0.59%	16.16%	4.66	4.65	0.26
Under 10 Bond Index (Return)	188.53	188.10	0.226%	0.33%	1.49%	1.49%	88.53%	4.66	4.65	0.26
5 Plus Bond Index (Clean)	133.46	132.79	0.503%	0.98%	4.17%	4.17%	33.46%	9.56	9.47	0.93
5 Plus Bond Index (Return)	225.76	224.55	0.537%	1.17%	4.76%	4.76%	125.76%	9.56	9.47	0.93
10 Plus Bond Index (Clean)	142.01	140.74	0.901%	1.96%	7.78%	7.78%	42.01%	14.62	14.43	1.33
10 Plus Bond Index (Return)	251.40	249.12	0.916%	2.09%	8.16%	8.16%	151.40%	14.62	14.43	1.33

## 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
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	100.24	4.36	346	104.60	0.00	7,282	7,300	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.13	2.46	163	111.59	0.00	6,389	6,973	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.26	2.01	163	114.27	0.00	9,256	10,390	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.65	3.44	285	118.08	0.00	7,700	8,828	9092
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.34	2.64	163	123.98	0.00	6,767	8,211	8389
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.45	4.27	346	122.71	0.00	11,269	13,347	13828
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.72	2.23	163	124.95	0.00	8,252	10,127	10311
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.74	0.03	14	103.77	0.00	4,863	5,044	5046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.57	0.10	9	124.67	0.00	5,480	6,826	6831
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.42	0.10	11	122.52	0.00	8,137	9,961	9969
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.03	0.24	16	141.27	0.00	11,745	16,564	16592
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.56	0.21	75	102.76	0.00	4,000	4,102	4111
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.35	2.10	319	118.45	0.00	7,928	9,224	9390
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.90	0.22	40	107.11	0.00	5,260	5,622	5634



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Mar-2016	Previous Index Price 24-Mar-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.24	100.26	-0.015%	-0.390%	-1.149%	-1.149%	-0.27	0.05	0.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.13	109.15	-0.016%	-0.361%	-0.989%	-0.989%	-0.37	1.50	1.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.26	112.21	0.043%	-0.187%	-0.529%	-0.529%	-0.28	2.43	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.65	114.58	0.061%	-0.185%	-0.509%	-0.509%	-0.14	2.99	3.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.34	121.23	0.088%	-0.278%	-0.649%	-0.649%	-0.10	3.26	3.27
IE0034074488	3407448	4.5 Treas Bnd 2020	118.45	118.28	0.137%	-0.222%	-0.173%	-0.173%	-0.05	3.68	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.72	122.48	0.197%	-0.172%	-0.099%	-0.099%	0.01	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.55	0.183%	0.183%	1.517%	1.517%	0.17	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.57	124.38	0.154%	0.108%	1.835%	1.835%	0.33	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.42	122.05	0.299%	0.514%	2.766%	2.766%	0.52	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.03	140.45	0.415%	0.747%	3.017%	3.017%	0.66	7.60	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.56	101.99	0.562%	1.344%			0.74	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.35	115.41	0.819%	1.647%	6.624%	6.624%	1.14	12.10	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.90	105.54	1.286%	2.954%	11.514%	11.514%	1.70	22.43	22.05

Return Price Performance			Index Price 29-Mar-2016	Previous Index Price 24-Mar-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.55	0.046%	-0.025%	-0.041%	-0.041%	-0.27	0.05	0.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.53	0.052%	0.038%	0.225%	0.225%	-0.37	1.50	1.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.16	0.095%	0.129%	0.439%	0.439%	-0.28	2.43	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.08	117.95	0.110%	0.116%	0.412%	0.412%	-0.14	2.99	3.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.98	123.79	0.152%	0.106%	0.524%	0.524%	-0.10	3.26	3.27
IE0034074488	3407448	4.5 Treas Bnd 2020	122.71	122.49	0.183%	0.077%	0.733%	0.733%	-0.05	3.68	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	124.64	0.248%	0.147%	0.885%	0.885%	0.01	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.57	0.193%	-0.526%	0.917%	0.917%	0.17	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.67	124.42	0.197%	-2.705%	-0.570%	-0.570%	0.33	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.52	122.11	0.337%	-2.011%	0.587%	0.587%	0.52	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.27	140.61	0.467%	-2.713%	0.023%	0.023%	0.66	7.60	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.76	102.18	0.574%	1.420%			0.74	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.45	117.47	0.832%	1.783%	7.062%	7.062%	1.14	12.10	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.11	105.73	1.309%	3.105%	9.760%	9.760%	1.70	22.43	22.05