

# Irish Stock Exchange Daily Bond Index Report

Wednesday 30 March, 2016

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## Bond Indices Performance

Index	Close Value 30-Mar-2016	Previous Close Value 29-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	120.58	0.000%	0.34%	1.60%	1.60%	20.58%	6.29	6.24	0.67
All Bond Index (Return)	200.64	200.62	0.009%	0.62%	2.44%	2.44%	100.64%	6.29	6.24	0.67
Under 3 Bond Index (Clean)	92.32	92.34	-0.028%	-0.31%	-0.87%	-0.87%	-7.68%	2.05	2.06	-0.30
Under 3 Bond Index (Return)	143.25	143.27	-0.015%	0.05%	0.22%	0.22%	43.25%	2.05	2.06	-0.30
Under 5 Bond Index (Clean)	105.46	105.48	-0.018%	-0.25%	-0.53%	-0.53%	5.46%	3.11	3.11	-0.11
Under 5 Bond Index (Return)	167.98	167.99	-0.006%	0.10%	0.50%	0.50%	67.98%	3.11	3.11	-0.11
Under 10 Bond Index (Clean)	116.14	116.16	-0.012%	0.03%	0.58%	0.58%	16.14%	4.65	4.64	0.26
Under 10 Bond Index (Return)	188.52	188.53	-0.002%	0.33%	1.49%	1.49%	88.52%	4.65	4.64	0.26
5 Plus Bond Index (Clean)	133.48	133.46	0.018%	1.00%	4.19%	4.19%	33.48%	9.56	9.47	0.93
5 Plus Bond Index (Return)	225.81	225.76	0.025%	1.20%	4.79%	4.79%	125.81%	9.56	9.47	0.93
10 Plus Bond Index (Clean)	142.09	142.01	0.063%	2.03%	7.85%	7.85%	42.09%	14.62	14.43	1.33
10 Plus Bond Index (Return)	251.57	251.40	0.067%	2.16%	8.24%	8.24%	151.57%	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	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	100.23	4.37	347	104.60	0.00	7,282	7,298	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.09	2.47	164	111.56	0.00	6,389	6,970	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.24	2.02	164	114.26	0.00	9,256	10,388	10575
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.63	3.45	286	118.08	0.00	7,700	8,826	9092
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.32	2.65	164	123.97	0.00	6,767	8,209	8389
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.43	4.28	347	122.71	0.00	11,269	13,346	13828
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.71	2.25	164	124.95	0.00	8,252	10,126	10311
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.71	0.03	15	103.74	0.00	4,863	5,043	5044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.54	0.11	10	124.65	0.00	5,480	6,824	6830
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.40	0.11	12	122.51	0.00	8,137	9,960	9969
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.06	0.25	17	141.31	0.00	11,745	16,567	16597
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.60	0.21	76	102.81	0.00	4,000	4,104	4112
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.41	2.10	320	118.51	0.00	7,928	9,229	9396
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.00	0.23	41	107.23	0.00	5,260	5,628	5640



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Mar-2016	Previous Index Price 29-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	100.23	100.24	-0.015%	-0.404%	-1.164%	-1.164%	-0.23	0.05	0.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.09	109.13	-0.039%	-0.400%	-1.028%	-1.028%	-0.35	1.50	1.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.24	112.26	-0.020%	-0.207%	-0.549%	-0.549%	-0.28	2.43	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.63	114.65	-0.017%	-0.202%	-0.527%	-0.527%	-0.14	2.99	2.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.32	121.34	-0.016%	-0.294%	-0.666%	-0.666%	-0.10	3.26	3.26
IE0034074488	3407448	4.5 Treas Bnd 2020	118.43	118.45	-0.013%	-0.234%	-0.185%	-0.185%	-0.05	3.68	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.71	122.72	-0.008%	-0.181%	-0.107%	-0.107%	0.01	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.71	103.74	-0.032%	0.152%	1.485%	1.485%	0.17	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.54	124.57	-0.022%	0.087%	1.813%	1.813%	0.33	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.40	122.42	-0.012%	0.502%	2.753%	2.753%	0.52	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.06	141.03	0.018%	0.764%	3.035%	3.035%	0.66	7.60	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	102.56	0.041%	1.385%			0.73	9.66	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.41	116.35	0.049%	1.697%	6.676%	6.676%	1.14	12.10	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.00	106.90	0.101%	3.058%	11.627%	11.627%	1.69	22.43	22.05

Return Price Performance			Index Price 30-Mar-2016	Previous Index Price 29-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	104.60	-0.003%	-0.028%	-0.044%	-0.044%	-0.23	0.05	0.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	111.59	-0.025%	0.013%	0.200%	0.200%	-0.35	1.50	1.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.26	114.27	-0.009%	0.120%	0.431%	0.431%	-0.28	2.43	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.08	118.08	-0.007%	0.109%	0.406%	0.406%	-0.14	2.99	2.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.97	123.98	-0.003%	0.103%	0.521%	0.521%	-0.10	3.26	3.26
IE0034074488	3407448	4.5 Treas Bnd 2020	122.71	122.71	-0.002%	0.075%	0.731%	0.731%	-0.05	3.68	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	124.95	0.003%	0.151%	0.888%	0.888%	0.01	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.77	-0.029%	-0.555%	0.888%	0.888%	0.17	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.65	124.67	-0.014%	-2.718%	-0.584%	-0.584%	0.33	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.51	122.52	-0.005%	-2.015%	0.582%	0.582%	0.52	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	141.27	0.028%	-2.686%	0.051%	0.051%	0.66	7.60	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.81	102.76	0.044%	1.465%			0.73	9.66	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.51	118.45	0.054%	1.838%	7.120%	7.120%	1.14	12.10	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.23	107.11	0.105%	3.214%	9.876%	9.876%	1.69	22.43	22.05