

# Irish Stock Exchange Daily Bond Index Report

Friday 1 April, 2016

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 01-Apr-2016	Close Value 31-Mar-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.78	120.62	0.128%	0.13%	0.13%	1.76%	20.78%	6.31	6.27	0.65
All Bond Index (Return)	200.99	200.72	0.135%	0.14%	0.14%	2.62%	100.99%	6.31	6.27	0.65
Under 3 Bond Index (Clean)	92.28	92.28	-0.002%	0.00%	0.00%	-0.91%	-7.72%	2.04	2.05	-0.31
Under 3 Bond Index (Return)	143.22	143.21	0.010%	0.01%	0.01%	0.20%	43.22%	2.04	2.05	-0.31
Under 5 Bond Index (Clean)	105.45	105.43	0.016%	0.02%	0.02%	-0.55%	5.45%	3.10	3.10	-0.12
Under 5 Bond Index (Return)	167.99	167.94	0.027%	0.03%	0.03%	0.50%	67.99%	3.10	3.10	-0.12
Under 10 Bond Index (Clean)	116.20	116.12	0.071%	0.07%	0.07%	0.63%	16.20%	4.64	4.63	0.24
Under 10 Bond Index (Return)	188.65	188.50	0.081%	0.08%	0.08%	1.56%	88.65%	4.64	4.63	0.24
5 Plus Bond Index (Clean)	133.93	133.61	0.240%	0.24%	0.24%	4.54%	33.93%	9.61	9.53	0.90
5 Plus Bond Index (Return)	226.60	226.05	0.246%	0.25%	0.25%	5.15%	126.60%	9.61	9.53	0.90
10 Plus Bond Index (Clean)	143.10	142.52	0.408%	0.41%	0.41%	8.61%	43.10%	14.70	14.51	1.29
10 Plus Bond Index (Return)	253.35	252.32	0.408%	0.41%	0.41%	9.00%	153.35%	14.70	14.51	1.29

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.18	4.40	349	104.57	0.00	7,282	7,295	7615
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.00	2.50	166	111.50	0.00	6,389	6,964	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.22	2.05	166	114.27	0.00	9,256	10,386	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.58	3.47	288	118.05	0.00	7,700	8,823	9090
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.25	2.68	166	123.93	0.00	6,767	8,204	8386
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.45	4.30	349	122.76	0.00	11,269	13,348	13833
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.75	2.27	166	125.03	0.00	8,252	10,130	10317
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.85	0.04	17	103.89	0.00	4,863	5,050	5051
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.69	0.13	12	124.81	0.00	5,480	6,832	6839
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.58	0.13	14	122.71	0.00	8,137	9,975	9985
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.31	0.28	19	141.59	0.00	11,520	16,279	16311
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.87	0.21	78	103.08	0.00	4,000	4,115	4123
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.04	2.12	322	119.15	0.00	7,928	9,278	9446
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.40	0.24	43	108.63	0.00	5,390	5,842	5855



# Irish Stock Exchange Daily Bond Index Report

Friday 1 April, 2016

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 01-Apr-2016	Previous Index Price 31-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	100.18	100.19	-0.013%	-0.013%	-0.013%	-1.213%	-0.31	0.04	0.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.00	109.01	-0.009%	-0.009%	-0.009%	-1.110%	-0.34	1.49	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.22	112.22	0.003%	0.003%	0.003%	-0.564%	-0.29	2.42	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	114.58	-0.004%	-0.004%	-0.004%	-0.570%	-0.14	2.98	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.25	121.25	0.000%	0.000%	0.000%	-0.727%	-0.10	3.25	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	118.45	118.42	0.032%	0.032%	0.032%	-0.166%	-0.07	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.75	122.69	0.055%	0.055%	0.055%	-0.071%	-0.01	4.14	4.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.85	103.71	0.130%	0.130%	0.130%	1.624%	0.15	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.69	124.53	0.128%	0.128%	0.128%	1.929%	0.31	6.31	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.58	122.38	0.168%	0.168%	0.168%	2.905%	0.50	7.19	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	141.07	0.168%	0.168%	0.168%	3.218%	0.63	7.59	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	102.66	0.197%	0.197%	0.197%		0.71	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.04	116.73	0.266%	0.266%	0.266%	7.249%	1.09	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.40	107.55	0.783%	0.783%	0.783%	13.079%	1.63	22.47	22.11

Return Price Performance			Index Price 01-Apr-2016	Previous Index Price 31-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	104.57	104.57	0.000%	0.000%	0.000%	-0.068%	-0.31	0.04	0.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.50	0.004%	0.004%	0.004%	0.146%	-0.34	1.49	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.25	0.014%	0.014%	0.014%	0.438%	-0.29	2.42	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.05	118.04	0.007%	0.007%	0.007%	0.384%	-0.14	2.98	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.93	123.91	0.013%	0.013%	0.013%	0.486%	-0.10	3.25	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	122.76	122.71	0.042%	0.042%	0.042%	0.770%	-0.07	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.03	124.95	0.066%	0.066%	0.066%	0.947%	-0.01	4.14	4.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.75	0.132%	0.132%	0.132%	1.031%	0.15	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.81	124.64	0.136%	0.136%	0.136%	-0.453%	0.31	6.31	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.71	122.50	0.175%	0.175%	0.175%	0.745%	0.50	7.19	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.59	141.33	0.178%	0.178%	0.178%	0.249%	0.63	7.59	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.08	102.87	0.200%	0.200%	0.200%		0.71	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.15	118.84	0.266%	0.266%	0.266%	7.696%	1.09	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.63	107.78	0.787%	0.787%	0.787%	11.315%	1.63	22.47	22.11