

# Irish Stock Exchange Daily Bond Index Report

Wednesday 6 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	Close Value 06-Apr-2016	Previous Close Value 05-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.54	120.75	-0.173%	-0.07%	-0.07%	1.56%	20.54%	6.29	6.25	0.67
All Bond Index (Return)	200.70	201.02	-0.161%	-0.01%	-0.01%	2.47%	100.70%	6.29	6.25	0.67
Under 3 Bond Index (Clean)	92.27	92.24	0.030%	-0.02%	-0.02%	-0.92%	-7.73%	2.03	2.04	-0.32
Under 3 Bond Index (Return)	143.29	143.23	0.041%	0.06%	0.06%	0.25%	43.29%	2.03	2.04	-0.32
Under 5 Bond Index (Clean)	105.47	105.41	0.057%	0.04%	0.04%	-0.52%	5.47%	3.09	3.10	-0.13
Under 5 Bond Index (Return)	168.12	168.00	0.067%	0.10%	0.10%	0.58%	68.12%	3.09	3.10	-0.13
Under 10 Bond Index (Clean)	116.07	116.14	-0.060%	-0.04%	-0.04%	0.52%	16.07%	4.62	4.61	0.26
Under 10 Bond Index (Return)	188.54	188.63	-0.049%	0.02%	0.02%	1.50%	88.54%	4.62	4.61	0.26
5 Plus Bond Index (Clean)	133.38	133.92	-0.405%	-0.18%	-0.18%	4.11%	33.38%	9.59	9.50	0.94
5 Plus Bond Index (Return)	225.75	226.64	-0.396%	-0.13%	-0.13%	4.75%	125.75%	9.59	9.50	0.94
10 Plus Bond Index (Clean)	142.25	143.30	-0.736%	-0.19%	-0.19%	7.96%	42.25%	14.68	14.49	1.33
10 Plus Bond Index (Return)	251.92	253.76	-0.724%	-0.16%	-0.16%	8.39%	151.92%	14.68	14.49	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	100.14	4.46	354	104.60	0.00	7,282	7,292	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.96	2.58	171	111.53	0.00	6,389	6,961	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.22	2.11	171	114.33	0.00	9,256	10,387	10582
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.66	3.53	293	118.19	0.00	7,700	8,829	9101
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.27	2.76	171	124.03	0.00	6,767	8,206	8393
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.51	4.36	354	122.88	0.00	11,269	13,355	13847
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.76	2.34	171	125.10	0.00	8,252	10,130	10323
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.05	22	103.81	0.00	4,863	5,045	5048
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.46	0.18	17	124.64	0.00	5,480	6,820	6830
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.20	0.18	19	122.37	0.00	8,137	9,943	9957
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.65	0.36	24	141.01	0.00	11,520	16,204	16245
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.33	0.23	83	102.56	0.00	4,000	4,093	4102
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.37	2.15	327	118.52	0.00	7,928	9,226	9396
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.65	0.26	48	107.91	0.00	5,390	5,802	5816



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Apr-2016	Previous Index Price 05-Apr-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.14	100.15	-0.008%	-0.048%	-0.048%	-1.247%	-0.50	0.03	0.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.96	108.94	0.016%	-0.050%	-0.050%	-1.150%	-0.34	1.48	1.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.22	112.18	0.040%	0.007%	0.007%	-0.560%	-0.31	2.41	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.66	114.54	0.103%	0.067%	0.067%	-0.499%	-0.17	2.97	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.27	121.19	0.064%	0.021%	0.021%	-0.707%	-0.11	3.24	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	118.51	118.43	0.072%	0.083%	0.083%	-0.115%	-0.09	3.66	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.76	122.71	0.038%	0.061%	0.061%	-0.065%	-0.02	4.13	4.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.76	-0.005%	0.042%	0.042%	1.535%	0.16	5.82	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	124.56	-0.078%	-0.054%	-0.054%	1.744%	0.33	6.30	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.20	122.49	-0.239%	-0.150%	-0.150%	2.579%	0.54	7.18	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.65	141.18	-0.375%	-0.294%	-0.294%	2.741%	0.69	7.58	7.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.84	-0.496%	-0.326%	-0.326%		0.76	9.64	9.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.37	117.10	-0.622%	-0.304%	-0.304%	6.639%	1.14	12.08	11.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.65	108.83	-1.084%	0.086%	0.086%	12.296%	1.66	22.43	22.06

Return Price Performance			Index Price 06-Apr-2016	Previous Index Price 05-Apr-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	0.004%	0.027%	0.027%	-0.041%	-0.50	0.03	0.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.50	0.029%	0.032%	0.032%	0.174%	-0.34	1.48	1.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.27	0.050%	0.072%	0.072%	0.496%	-0.31	2.41	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.19	118.06	0.110%	0.127%	0.127%	0.505%	-0.17	2.97	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.03	123.94	0.075%	0.098%	0.098%	0.572%	-0.11	3.24	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	122.88	122.78	0.079%	0.140%	0.140%	0.869%	-0.09	3.66	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.10	125.04	0.048%	0.126%	0.126%	1.008%	-0.02	4.13	4.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	103.81	-0.003%	0.055%	0.055%	0.953%	0.16	5.82	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.64	124.73	-0.069%	-0.002%	-0.002%	-0.591%	0.33	6.30	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.37	122.66	-0.232%	-0.104%	-0.104%	0.465%	0.54	7.18	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.01	141.52	-0.364%	-0.231%	-0.231%	-0.161%	0.69	7.58	7.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.56	103.06	-0.493%	-0.309%	-0.309%		0.76	9.64	9.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.52	119.24	-0.605%	-0.266%	-0.266%	7.125%	1.14	12.08	11.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.91	109.08	-1.077%	0.116%	0.116%	10.574%	1.66	22.43	22.06