

Irish Stock Exchange Daily Bond Index Report

Monday 18 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 18-Apr-2016	Previous Close Value 15-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.88	120.08	-0.168%	-0.61%	-0.61%	1.01%	19.88%	6.25	6.21	0.74
All Bond Index (Return)	199.83	200.11	-0.139%	-0.44%	-0.44%	2.02%	99.83%	6.25	6.21	0.74
Under 3 Bond Index (Clean)	92.13	92.17	-0.037%	-0.16%	-0.16%	-1.06%	-7.87%	2.00	2.01	-0.32
Under 3 Bond Index (Return)	143.30	143.30	-0.001%	0.06%	0.06%	0.25%	43.30%	2.00	2.01	-0.32
Under 5 Bond Index (Clean)	105.30	105.38	-0.081%	-0.12%	-0.12%	-0.68%	5.30%	3.09	3.10	-0.13
Under 5 Bond Index (Return)	168.08	168.15	-0.047%	0.08%	0.08%	0.56%	68.08%	3.09	3.10	-0.13
Under 10 Bond Index (Clean)	115.72	115.85	-0.118%	-0.35%	-0.35%	0.21%	15.72%	4.61	4.59	0.30
Under 10 Bond Index (Return)	188.19	188.36	-0.087%	-0.16%	-0.16%	1.32%	88.19%	4.61	4.59	0.30
5 Plus Bond Index (Clean)	132.12	132.46	-0.257%	-1.11%	-1.11%	3.13%	32.12%	9.51	9.41	1.03
5 Plus Bond Index (Return)	223.83	224.35	-0.234%	-0.98%	-0.98%	3.86%	123.83%	9.51	9.41	1.03
10 Plus Bond Index (Clean)	139.74	140.32	-0.413%	-1.95%	-1.95%	6.06%	39.74%	14.37	14.17	1.43
10 Plus Bond Index (Return)	247.67	248.65	-0.395%	-1.84%	-1.84%	6.56%	147.67%	14.37	14.17	1.43

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	108.75	2.76	183	111.51	0.00	6,389	6,948	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.10	2.26	183	114.35	0.00	9,256	10,375	10584
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.57	3.68	305	118.24	0.00	7,700	8,822	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.10	2.96	183	124.05	0.00	6,767	8,194	8394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.31	0.00	0	118.31	4.50	11,269	13,332	13839
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.44	2.51	183	124.95	0.00	8,252	10,104	10311
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.08	34	103.61	0.00	4,863	5,034	5038
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.97	0.31	29	124.28	0.00	5,480	6,793	6810
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.50	0.29	31	121.79	0.00	8,137	9,887	9910
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.74	0.53	36	140.27	0.00	11,520	16,098	16160
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.48	0.26	95	101.74	0.00	4,750	4,820	4833
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.70	2.23	339	116.93	0.00	7,928	9,093	9270
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.48	0.33	60	104.81	0.00	5,390	5,631	5649

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Bond Index Constituent

Clean Price Performance			Index Price 18-Apr-2016	Previous Index Price 15-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	108.75	108.79	-0.040%	-0.239%	-0.239%	-1.336%	-0.33	1.45	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.10	112.14	-0.036%	-0.104%	-0.104%	-0.671%	-0.32	2.38	2.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.57	114.61	-0.038%	-0.016%	-0.016%	-0.581%	-0.19	2.94	2.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.10	121.19	-0.074%	-0.124%	-0.124%	-0.850%	-0.12	3.21	3.21
IE0034074488	3407448	4.5 Treas Bnd 2020	118.31	118.46	-0.124%	-0.090%	-0.090%	-0.288%	-0.08	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.44	122.61	-0.139%	-0.200%	-0.200%	-0.326%	0.01	4.09	4.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.69	-0.149%	-0.172%	-0.172%	1.318%	0.20	5.79	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.97	124.17	-0.168%	-0.450%	-0.450%	1.341%	0.38	6.26	6.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.50	121.71	-0.168%	-0.715%	-0.715%	1.998%	0.61	7.14	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.74	140.01	-0.192%	-0.943%	-0.943%	2.073%	0.76	7.54	7.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.48	101.75	-0.258%	-1.149%	-1.149%		0.85	9.61	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.70	115.14	-0.382%	-1.735%	-1.735%	5.109%	1.25	12.03	11.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.48	105.11	-0.597%	-2.854%	-2.854%	8.998%	1.80	22.28	21.89

Return Price Performance			Index Price 18-Apr-2016	Previous Index Price 15-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	111.51	111.51	0.003%	0.011%	0.011%	0.153%	-0.33	1.45	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.35	114.36	-0.003%	0.092%	0.092%	0.516%	-0.32	2.38	2.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.24	118.25	-0.006%	0.169%	0.169%	0.548%	-0.19	2.94	2.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.05	124.10	-0.034%	0.114%	0.114%	0.587%	-0.12	3.21	3.21
IE0034074488	3407448	4.5 Treas Bnd 2020	118.31	122.93	-3.760%	-3.583%	-3.583%	-2.881%	-0.08	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	125.08	-0.103%	0.002%	0.002%	0.882%	0.01	4.09	4.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.76	-0.143%	-0.133%	-0.133%	0.763%	0.20	5.79	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.28	124.45	-0.141%	-0.295%	-0.295%	-0.882%	0.38	6.26	6.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.79	121.97	-0.145%	-0.577%	-0.577%	-0.011%	0.61	7.14	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.27	140.50	-0.159%	-0.752%	-0.752%	-0.683%	0.76	7.54	7.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.74	102.00	-0.249%	-1.098%	-1.098%		0.85	9.61	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.93	117.35	-0.358%	-1.605%	-1.605%	5.687%	1.25	12.03	11.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.81	105.42	-0.579%	-2.756%	-2.756%	7.401%	1.80	22.28	21.89