

# Irish Stock Exchange Daily Bond Index Report

Friday 22 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 22-Apr-2016	Previous Close Value 21-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.46	119.55	-0.075%	-0.97%	-0.97%	0.65%	19.46%	6.22	6.18	0.79
All Bond Index (Return)	199.21	199.34	-0.065%	-0.75%	-0.75%	1.70%	99.21%	6.22	6.18	0.79
Under 3 Bond Index (Clean)	92.05	92.05	0.005%	-0.25%	-0.25%	-1.15%	-7.95%	1.99	1.99	-0.32
Under 3 Bond Index (Return)	143.24	143.21	0.017%	0.02%	0.02%	0.21%	43.24%	1.99	1.99	-0.32
Under 5 Bond Index (Clean)	105.21	105.21	-0.001%	-0.21%	-0.21%	-0.77%	5.21%	3.07	3.07	-0.12
Under 5 Bond Index (Return)	168.01	167.99	0.010%	0.04%	0.04%	0.52%	68.01%	3.07	3.07	-0.12
Under 10 Bond Index (Clean)	115.47	115.51	-0.035%	-0.56%	-0.56%	0.00%	15.47%	4.59	4.57	0.33
Under 10 Bond Index (Return)	187.88	187.93	-0.025%	-0.33%	-0.33%	1.15%	87.88%	4.59	4.57	0.33
5 Plus Bond Index (Clean)	131.30	131.50	-0.149%	-1.73%	-1.73%	2.49%	31.30%	9.46	9.36	1.09
5 Plus Bond Index (Return)	222.50	222.82	-0.141%	-1.57%	-1.57%	3.25%	122.50%	9.46	9.36	1.09
10 Plus Bond Index (Clean)	138.26	138.63	-0.269%	-2.99%	-2.99%	4.94%	38.26%	14.30	14.09	1.50
10 Plus Bond Index (Return)	245.12	245.76	-0.262%	-2.85%	-2.85%	5.46%	145.12%	14.30	14.09	1.50

## 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	108.68	2.82	187	111.50	0.00	6,389	6,944	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.98	2.31	187	114.29	0.00	9,256	10,364	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.52	3.73	309	118.25	0.00	7,700	8,818	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.02	3.02	187	124.04	0.00	6,767	8,189	8393
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.15	0.05	4	118.20	0.00	11,269	13,314	13320
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	2.56	187	124.90	0.00	8,252	10,095	10307
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.08	38	103.51	0.00	4,863	5,029	5033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.53	0.35	33	123.88	0.00	5,480	6,769	6788
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.00	0.33	35	121.33	0.00	8,137	9,846	9872
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.03	0.59	40	139.62	0.00	11,520	16,017	16085
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.85	0.27	99	101.12	0.00	4,750	4,790	4803
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.77	2.26	343	116.03	0.00	7,928	9,020	9198
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.57	0.35	64	102.92	0.00	5,390	5,528	5547



# Irish Stock Exchange Daily Bond Index Report

Friday 22 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 22-Apr-2016	Previous Index Price 21-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	108.68	108.67	0.007%	-0.305%	-0.305%	-1.402%	-0.34	1.43	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.98	111.98	0.004%	-0.209%	-0.209%	-0.775%	-0.31	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.54	-0.013%	-0.052%	-0.052%	-0.618%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.02	121.01	0.002%	-0.190%	-0.190%	-0.915%	-0.13	3.19	3.20
IE0034074488	3407448	4.5 Treas Bnd 2020	118.15	118.16	-0.004%	-0.221%	-0.221%	-0.419%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	122.34	-0.002%	-0.283%	-0.283%	-0.409%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.44	-0.010%	-0.275%	-0.275%	1.213%	0.21	5.77	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.53	123.65	-0.097%	-0.803%	-0.803%	0.981%	0.43	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.00	121.11	-0.091%	-1.124%	-1.124%	1.578%	0.66	7.12	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.03	139.18	-0.106%	-1.445%	-1.445%	1.556%	0.82	7.52	7.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.85	101.02	-0.173%	-1.771%	-1.771%		0.91	9.59	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	113.97	-0.171%	-2.529%	-2.529%	4.259%	1.32	12.00	11.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.57	103.10	-0.512%	-4.633%	-4.633%	7.002%	1.88	22.20	21.79

Return Price Performance			Index Price 22-Apr-2016	Previous Index Price 21-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	111.50	111.47	0.021%	0.000%	0.000%	0.142%	-0.34	1.43	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.27	0.015%	0.032%	0.032%	0.455%	-0.31	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	118.25	-0.003%	0.175%	0.175%	0.553%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.04	124.02	0.015%	0.102%	0.102%	0.575%	-0.13	3.19	3.20
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	118.20	0.006%	-3.670%	-3.670%	-2.968%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.90	124.89	0.010%	-0.036%	-0.036%	0.845%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.52	-0.008%	-0.228%	-0.228%	0.667%	0.21	5.77	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.88	123.99	-0.088%	-0.614%	-0.614%	-1.199%	0.43	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.33	121.43	-0.083%	-0.955%	-0.955%	-0.391%	0.66	7.12	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.62	139.76	-0.095%	-1.211%	-1.211%	-1.142%	0.82	7.52	7.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.12	101.29	-0.170%	-1.708%	-1.708%		0.91	9.59	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.03	116.22	-0.163%	-2.363%	-2.363%	4.873%	1.32	12.00	11.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.92	103.44	-0.505%	-4.511%	-4.511%	5.464%	1.88	22.20	21.79