

# Irish Stock Exchange Daily Bond Index Report

Thursday 28 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 28-Apr-2016	Previous Close Value 27-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.29	119.12	0.141%	-1.10%	-1.10%	0.51%	19.29%	6.19	6.14	0.80
All Bond Index (Return)	199.05	198.75	0.148%	-0.83%	-0.83%	1.62%	99.05%	6.19	6.14	0.80
Under 3 Bond Index (Clean)	91.99	92.02	-0.034%	-0.31%	-0.31%	-1.22%	-8.01%	1.97	1.98	-0.32
Under 3 Bond Index (Return)	143.25	143.28	-0.021%	0.03%	0.03%	0.22%	43.25%	1.97	1.98	-0.32
Under 5 Bond Index (Clean)	105.20	105.21	-0.010%	-0.22%	-0.22%	-0.78%	5.20%	3.05	3.06	-0.14
Under 5 Bond Index (Return)	168.11	168.11	0.001%	0.10%	0.10%	0.58%	68.11%	3.05	3.06	-0.14
Under 10 Bond Index (Clean)	115.43	115.34	0.080%	-0.60%	-0.60%	-0.04%	15.43%	4.57	4.56	0.33
Under 10 Bond Index (Return)	187.93	187.76	0.089%	-0.31%	-0.31%	1.17%	87.93%	4.57	4.56	0.33
5 Plus Bond Index (Clean)	130.95	130.56	0.295%	-1.99%	-1.99%	2.21%	30.95%	9.42	9.32	1.11
5 Plus Bond Index (Return)	222.00	221.34	0.300%	-1.79%	-1.79%	3.02%	122.00%	9.42	9.32	1.11
10 Plus Bond Index (Clean)	137.37	136.76	0.442%	-3.61%	-3.61%	4.26%	37.37%	14.25	14.03	1.54
10 Plus Bond Index (Return)	243.63	242.55	0.443%	-3.45%	-3.45%	4.82%	143.63%	14.25	14.03	1.54

## 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	108.60	2.91	193	111.51	0.00	6,389	6,939	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.91	2.38	193	114.29	0.00	9,256	10,358	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.52	3.80	315	118.32	0.00	7,700	8,818	9110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.01	3.12	193	124.13	0.00	6,767	8,188	8399
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.20	0.12	10	118.32	0.00	11,269	13,320	13334
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.37	2.64	193	125.01	0.00	8,252	10,098	10316
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.10	44	103.61	0.00	4,863	5,033	5038
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.48	0.42	39	123.90	0.00	5,480	6,766	6789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.87	0.38	41	121.25	0.00	8,137	9,835	9866
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.86	0.68	46	139.54	0.00	11,520	15,997	16076
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.61	0.29	105	100.90	0.00	4,750	4,779	4793
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.20	2.30	349	115.49	0.00	7,928	8,974	9156
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.31	0.38	70	101.69	0.00	5,390	5,460	5481



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Apr-2016	Previous Index Price 27-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	108.60	108.64	-0.041%	-0.378%	-0.378%	-1.474%	-0.35	1.41	1.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.91	111.95	-0.029%	-0.269%	-0.269%	-0.835%	-0.31	2.34	2.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.54	-0.017%	-0.057%	-0.057%	-0.622%	-0.22	2.91	2.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.01	121.03	-0.019%	-0.198%	-0.198%	-0.924%	-0.15	3.18	3.18
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	118.19	0.008%	-0.182%	-0.182%	-0.379%	-0.08	3.73	3.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.37	122.35	0.018%	-0.257%	-0.257%	-0.383%	-0.01	4.06	4.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.38	0.129%	-0.191%	-0.191%	1.299%	0.20	5.75	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.48	123.29	0.152%	-0.839%	-0.839%	0.944%	0.43	6.23	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.87	120.60	0.222%	-1.232%	-1.232%	1.467%	0.67	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.86	138.48	0.274%	-1.565%	-1.565%	1.432%	0.83	7.51	7.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.61	100.40	0.217%	-1.997%	-1.997%		0.94	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.20	112.81	0.339%	-3.024%	-3.024%	3.730%	1.36	11.98	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.31	100.49	0.813%	-5.809%	-5.809%	5.682%	1.94	22.13	21.71

Return Price Performance			Index Price 28-Apr-2016	Previous Index Price 27-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	111.54	-0.027%	0.009%	0.009%	0.151%	-0.35	1.41	1.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.31	-0.017%	0.038%	0.038%	0.461%	-0.31	2.34	2.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.32	118.32	-0.007%	0.231%	0.231%	0.610%	-0.22	2.91	2.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.13	124.13	-0.006%	0.172%	0.172%	0.645%	-0.15	3.18	3.18
IE0034074488	3407448	4.5 Treas Bnd 2020	118.32	118.30	0.019%	-3.571%	-3.571%	-2.869%	-0.08	3.73	3.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.01	124.98	0.029%	0.055%	0.055%	0.937%	-0.01	4.06	4.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.48	0.130%	-0.132%	-0.132%	0.764%	0.20	5.75	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.90	123.70	0.161%	-0.599%	-0.599%	-1.184%	0.43	6.23	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.25	120.98	0.229%	-1.018%	-1.018%	-0.454%	0.67	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.54	139.15	0.284%	-1.269%	-1.269%	-1.199%	0.83	7.51	7.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.90	100.68	0.220%	-1.917%	-1.917%		0.94	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.49	115.10	0.338%	-2.816%	-2.816%	4.386%	1.36	11.98	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.69	100.87	0.816%	-5.654%	-5.654%	4.201%	1.94	22.13	21.71