

Irish Stock Exchange Daily Bond Index Report

Friday 29 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 29-Apr-2016	Previous Close Value 28-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.05	119.29	-0.198%	-1.30%	-1.30%	0.31%	19.05%	6.18	6.13	0.83
All Bond Index (Return)	198.68	199.05	-0.186%	-1.02%	-1.02%	1.43%	98.68%	6.18	6.13	0.83
Under 3 Bond Index (Clean)	91.95	91.99	-0.048%	-0.36%	-0.36%	-1.26%	-8.05%	1.97	1.97	-0.31
Under 3 Bond Index (Return)	143.20	143.25	-0.034%	-0.01%	-0.01%	0.19%	43.20%	1.97	1.97	-0.31
Under 5 Bond Index (Clean)	105.11	105.20	-0.088%	-0.31%	-0.31%	-0.87%	5.11%	3.05	3.05	-0.12
Under 5 Bond Index (Return)	167.98	168.11	-0.075%	0.03%	0.03%	0.50%	67.98%	3.05	3.05	-0.12
Under 10 Bond Index (Clean)	115.24	115.43	-0.166%	-0.76%	-0.76%	-0.20%	15.24%	4.57	4.55	0.36
Under 10 Bond Index (Return)	187.64	187.93	-0.154%	-0.46%	-0.46%	1.02%	87.64%	4.57	4.55	0.36
5 Plus Bond Index (Clean)	130.54	130.95	-0.310%	-2.30%	-2.30%	1.90%	30.54%	9.42	9.31	1.14
5 Plus Bond Index (Return)	221.33	222.00	-0.301%	-2.09%	-2.09%	2.71%	121.33%	9.42	9.31	1.14
10 Plus Bond Index (Clean)	136.88	137.37	-0.355%	-3.96%	-3.96%	3.89%	36.88%	14.24	14.02	1.57
10 Plus Bond Index (Return)	242.78	243.63	-0.347%	-3.78%	-3.78%	4.46%	142.78%	14.24	14.02	1.57

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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.56	2.92	194	111.49	0.00	6,389	6,936	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.85	2.39	194	114.24	0.00	9,256	10,352	10574
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.44	3.81	316	118.25	0.00	7,700	8,812	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.91	3.14	194	124.04	0.00	6,767	8,181	8394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.05	0.14	11	118.18	0.00	11,269	13,303	13318
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.22	2.66	194	124.87	0.00	8,252	10,085	10305
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.29	0.10	45	103.39	0.00	4,863	5,022	5027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.16	0.43	40	123.58	0.00	5,480	6,748	6772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.52	0.39	42	120.91	0.00	8,137	9,807	9838
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.42	0.70	47	139.12	0.00	11,520	15,946	16027
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.21	0.29	106	100.50	0.00	4,750	4,760	4774
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.79	2.30	350	115.09	0.00	7,928	8,942	9124
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.99	0.39	71	101.38	0.00	5,390	5,443	5464

[illegible]

Irish Stock Exchange Daily Bond Index Report

Friday 29 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Apr-2016	Previous Index Price 28-Apr-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.56	108.60	-0.032%	-0.410%	-0.410%	-1.506%	-0.34	1.41	1.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.85	111.91	-0.058%	-0.327%	-0.327%	-0.892%	-0.29	2.34	2.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.52	-0.070%	-0.127%	-0.127%	-0.692%	-0.20	2.90	2.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.91	121.01	-0.080%	-0.278%	-0.278%	-1.003%	-0.13	3.17	3.18
IE0034074488	3407448	4.5 Treas Bnd 2020	118.05	118.20	-0.129%	-0.310%	-0.310%	-0.507%	-0.05	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.22	122.37	-0.127%	-0.383%	-0.383%	-0.509%	0.02	4.06	4.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.29	103.52	-0.217%	-0.408%	-0.408%	1.078%	0.24	5.75	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.16	123.48	-0.263%	-1.100%	-1.100%	0.679%	0.47	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.52	120.87	-0.290%	-1.518%	-1.518%	1.173%	0.71	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.42	138.86	-0.317%	-1.877%	-1.877%	1.110%	0.87	7.50	7.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.21	100.61	-0.398%	-2.386%	-2.386%		0.98	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.79	113.20	-0.360%	-3.373%	-3.373%	3.357%	1.39	11.97	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.99	101.31	-0.311%	-6.102%	-6.102%	5.354%	1.96	22.12	21.69

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Apr-2016	Previous Index Price 28-Apr-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	111.51	-0.018%	-0.009%	-0.009%	0.133%	-0.34	1.41	1.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.24	114.29	-0.045%	-0.008%	-0.008%	0.416%	-0.29	2.34	2.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	118.32	-0.057%	0.174%	0.174%	0.552%	-0.20	2.90	2.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.04	124.13	-0.065%	0.107%	0.107%	0.580%	-0.13	3.17	3.18
IE0034074488	3407448	4.5 Treas Bnd 2020	118.18	118.32	-0.117%	-3.684%	-3.684%	-2.983%	-0.05	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.87	125.01	-0.113%	-0.058%	-0.058%	0.823%	0.02	4.06	4.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.39	103.61	-0.214%	-0.346%	-0.346%	0.549%	0.24	5.75	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.58	123.90	-0.254%	-0.851%	-0.851%	-1.435%	0.47	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	121.25	-0.281%	-1.296%	-1.296%	-0.734%	0.71	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.12	139.54	-0.305%	-1.570%	-1.570%	-1.501%	0.87	7.50	7.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.50	100.90	-0.394%	-2.304%	-2.304%		0.98	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.09	115.49	-0.347%	-3.153%	-3.153%	4.024%	1.39	11.97	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.38	101.69	-0.305%	-5.942%	-5.942%	3.884%	1.96	22.12	21.69