

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 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 14-Apr-2016	Previous Close Value 13-Apr-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.87	120.02	-0.126%	-0.63%	-0.63%	1.00%	19.87%	6.23	6.19	0.74
All Bond Index (Return)	199.74	199.75	-0.004%	-0.49%	-0.49%	1.98%	99.74%	6.23	6.19	0.74
Under 3 Bond Index (Clean)	92.13	92.20	-0.076%	-0.16%	-0.16%	-1.06%	-7.87%	2.01	2.01	-0.31
Under 3 Bond Index (Return)	143.23	143.32	-0.063%	0.01%	0.01%	0.21%	43.23%	2.01	2.01	-0.31
Under 5 Bond Index (Clean)	105.31	105.42	-0.098%	-0.11%	-0.11%	-0.67%	5.31%	3.10	3.10	-0.13
Under 5 Bond Index (Return)	168.03	168.17	-0.084%	0.05%	0.05%	0.53%	68.03%	3.10	3.10	-0.13
Under 10 Bond Index (Clean)	115.71	115.85	-0.120%	-0.35%	-0.35%	0.21%	15.71%	4.61	4.60	0.31
Under 10 Bond Index (Return)	188.12	188.20	-0.042%	-0.20%	-0.20%	1.27%	88.12%	4.61	4.60	0.31
5 Plus Bond Index (Clean)	132.07	132.28	-0.156%	-1.15%	-1.15%	3.09%	32.07%	9.51	9.41	1.04
5 Plus Bond Index (Return)	223.68	223.50	0.080%	-1.05%	-1.05%	3.80%	123.68%	9.51	9.41	1.04
10 Plus Bond Index (Clean)	139.66	139.88	-0.157%	-2.01%	-2.01%	6.00%	39.66%	14.56	14.35	1.45
10 Plus Bond Index (Return)	247.48	247.01	0.190%	-1.92%	-1.92%	6.48%	147.48%	14.56	14.35	1.45

## 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	100.10	4.56	362	104.66	0.00	7,282	7,289	7621
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.76	2.70	179	111.46	0.00	6,389	6,949	7121
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.09	2.21	179	114.30	0.00	9,256	10,375	10579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.54	3.63	301	118.16	0.00	7,700	8,819	9099
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.13	2.89	179	124.02	0.00	6,767	8,196	8392
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.35	4.46	362	122.81	0.00	11,269	13,336	13839
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.50	2.45	179	124.95	0.00	8,252	10,108	10311
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.07	30	103.58	0.00	4,863	5,034	5037
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.95	0.27	25	124.22	0.00	5,480	6,792	6807
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.49	0.25	27	121.74	0.00	8,137	9,885	9906
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.67	0.47	32	140.14	0.00	11,520	16,090	16145
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.46	0.25	91	101.71	0.00	4,750	4,058	4068
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.77	2.20	335	116.97	0.00	7,928	9,098	9273
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.20	0.31	56	104.51	0.00	5,390	5,616	5633



# Irish Stock Exchange Daily Bond Index Report

Thursday 14 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 14-Apr-2016	Previous Index Price 13-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	100.10	100.05	0.053%	-0.090%	-0.090%	-1.289%	-6.97	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.76	108.85	-0.079%	-0.228%	-0.228%	-1.325%	-0.32	1.45	1.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.09	112.17	-0.074%	-0.111%	-0.111%	-0.678%	-0.31	2.38	2.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	114.64	-0.094%	-0.042%	-0.042%	-0.607%	-0.17	2.94	2.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.13	121.25	-0.101%	-0.095%	-0.095%	-0.821%	-0.12	3.21	3.22
IE0034074488	3407448	4.5 Treas Bnd 2020	118.35	118.46	-0.100%	-0.059%	-0.059%	-0.257%	-0.08	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.50	122.66	-0.130%	-0.155%	-0.155%	-0.281%	0.00	4.10	4.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.60	-0.077%	-0.188%	-0.188%	1.302%	0.20	5.79	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.95	124.15	-0.159%	-0.459%	-0.459%	1.331%	0.39	6.27	6.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.49	121.70	-0.177%	-0.730%	-0.730%	1.983%	0.61	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.67	139.90	-0.164%	-0.991%	-0.991%	2.023%	0.77	7.55	7.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.46	101.60	-0.140%	-1.174%	-1.174%		0.85	9.61	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.77	115.00	-0.204%	-1.679%	-1.679%	5.168%	1.25	12.03	11.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.20	104.30	-0.093%	-3.115%	-3.115%	8.706%	1.81	22.28	21.88

Return Price Performance			Index Price 14-Apr-2016	Previous Index Price 13-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	104.66	104.60	0.062%	0.083%	0.083%	0.015%	-6.97	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.46	111.53	-0.064%	-0.033%	-0.033%	0.109%	-0.32	1.45	1.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.30	114.37	-0.062%	0.042%	0.042%	0.466%	-0.31	2.38	2.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.16	118.26	-0.081%	0.103%	0.103%	0.480%	-0.17	2.94	2.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.02	124.13	-0.086%	0.090%	0.090%	0.563%	-0.12	3.21	3.22
IE0034074488	3407448	4.5 Treas Bnd 2020	122.81	122.91	-0.086%	0.084%	0.084%	0.813%	-0.08	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	125.09	-0.117%	0.002%	0.002%	0.882%	0.00	4.10	4.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.66	-0.075%	-0.158%	-0.158%	0.738%	0.20	5.79	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.22	124.22	-0.003%	-0.339%	-0.339%	-0.926%	0.39	6.27	6.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.74	121.70	0.033%	-0.622%	-0.622%	-0.056%	0.61	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.14	140.06	0.061%	-0.843%	-0.843%	-0.773%	0.77	7.55	7.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.71	101.59	0.118%	-1.133%	-1.133%		0.85	9.61	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.97	116.88	0.072%	-1.572%	-1.572%	5.722%	1.25	12.03	11.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.51	104.05	0.438%	-3.037%	-3.037%	7.092%	1.81	22.28	21.88