

Irish Stock Exchange Daily Bond Index Report

Thursday 31 March, 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 31-Mar-2016	Previous Close Value 30-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.62	120.58	0.032%	0.37%	1.63%	1.63%	20.62%	6.29	6.24	0.66
All Bond Index (Return)	200.72	200.64	0.040%	0.66%	2.48%	2.48%	100.72%	6.29	6.24	0.66
Under 3 Bond Index (Clean)	92.28	92.32	-0.040%	-0.35%	-0.91%	-0.91%	-7.72%	2.05	2.05	-0.30
Under 3 Bond Index (Return)	143.21	143.25	-0.028%	0.02%	0.19%	0.19%	43.21%	2.05	2.05	-0.30
Under 5 Bond Index (Clean)	105.43	105.46	-0.033%	-0.28%	-0.56%	-0.56%	5.43%	3.10	3.11	-0.11
Under 5 Bond Index (Return)	167.94	167.98	-0.021%	0.07%	0.48%	0.48%	67.94%	3.10	3.11	-0.11
Under 10 Bond Index (Clean)	116.12	116.14	-0.021%	0.01%	0.56%	0.56%	16.12%	4.65	4.63	0.26
Under 10 Bond Index (Return)	188.50	188.52	-0.011%	0.32%	1.48%	1.48%	88.50%	4.65	4.63	0.26
5 Plus Bond Index (Clean)	133.61	133.48	0.097%	1.09%	4.29%	4.29%	33.61%	9.56	9.47	0.92
5 Plus Bond Index (Return)	226.05	225.81	0.103%	1.30%	4.89%	4.89%	126.05%	9.56	9.47	0.92
10 Plus Bond Index (Clean)	142.52	142.09	0.298%	2.33%	8.17%	8.17%	42.52%	14.62	14.44	1.31
10 Plus Bond Index (Return)	252.32	251.57	0.300%	2.46%	8.56%	8.56%	152.32%	14.62	14.44	1.31

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	100.19	4.39	348	104.57	0.00	7,282	7,296	7615
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.01	2.49	165	111.50	0.00	6,389	6,965	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.22	2.03	165	114.25	0.00	9,256	10,386	10574
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.58	3.46	287	118.04	0.00	7,700	8,823	9089
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.25	2.67	165	123.91	0.00	6,767	8,204	8385
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.42	4.29	348	122.71	0.00	11,269	13,344	13827
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.69	2.26	165	124.95	0.00	8,252	10,124	10310
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.71	0.04	16	103.75	0.00	4,863	5,043	5045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.53	0.12	11	124.64	0.00	5,480	6,823	6830
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.38	0.12	13	122.50	0.00	8,137	9,958	9968
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.07	0.27	18	141.33	0.00	11,520	16,569	16600
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.66	0.21	77	102.87	0.00	4,000	4,107	4115
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.73	2.11	321	118.84	0.00	7,928	9,254	9421
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.55	0.23	42	107.78	0.00	5,390	5,657	5669

Irish Stock Exchange Daily Bond Index Report

Thursday 31 March, 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 31-Mar-2016	Previous Index Price 30-Mar-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.19	100.23	-0.037%	-0.441%	-1.200%	-1.200%	-0.29	0.04	0.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.01	109.09	-0.073%	-0.473%	-1.100%	-1.100%	-0.33	1.49	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.22	112.24	-0.018%	-0.225%	-0.567%	-0.567%	-0.29	2.42	2.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	114.63	-0.039%	-0.241%	-0.566%	-0.566%	-0.14	2.98	2.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.25	121.32	-0.062%	-0.356%	-0.727%	-0.727%	-0.09	3.25	3.26
IE0034074488	3407448	4.5 Treas Bnd 2020	118.42	118.43	-0.013%	-0.247%	-0.198%	-0.198%	-0.05	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.69	122.71	-0.019%	-0.199%	-0.126%	-0.126%	0.00	4.14	4.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.71	103.71	0.008%	0.159%	1.492%	1.492%	0.17	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.53	124.54	-0.014%	0.072%	1.798%	1.798%	0.33	6.31	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.38	122.40	-0.020%	0.481%	2.732%	2.732%	0.52	7.19	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.07	141.06	0.009%	0.774%	3.045%	3.045%	0.66	7.59	7.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.66	102.60	0.061%	1.448%			0.73	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.73	116.41	0.271%	1.972%	6.964%	6.964%	1.11	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.55	107.00	0.514%	3.588%	12.200%	12.200%	1.67	22.44	22.07

Return Price Performance			Index Price 31-Mar-2016	Previous Index Price 30-Mar-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.60	-0.024%	-0.052%	-0.068%	-0.068%	-0.29	0.04	0.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.56	-0.058%	-0.046%	0.142%	0.142%	-0.33	1.49	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.25	114.26	-0.007%	0.113%	0.424%	0.424%	-0.29	2.42	2.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.04	118.08	-0.028%	0.081%	0.378%	0.378%	-0.14	2.98	2.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.91	123.97	-0.048%	0.055%	0.473%	0.473%	-0.09	3.25	3.26
IE0034074488	3407448	4.5 Treas Bnd 2020	122.71	122.71	-0.002%	0.073%	0.728%	0.728%	-0.05	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	124.95	-0.007%	0.143%	0.881%	0.881%	0.00	4.14	4.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.74	0.010%	-0.545%	0.898%	0.898%	0.17	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.64	124.65	-0.005%	-2.723%	-0.589%	-0.589%	0.33	6.31	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.50	122.51	-0.012%	-2.027%	0.570%	0.570%	0.52	7.19	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.33	141.31	0.019%	-2.667%	0.070%	0.070%	0.66	7.59	7.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	102.81	0.063%	1.529%			0.73	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.84	118.51	0.272%	2.115%	7.411%	7.411%	1.11	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.78	107.23	0.519%	3.749%	10.446%	10.446%	1.67	22.44	22.07