

Irish Stock Exchange Daily Bond Index Report

Monday 21 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 21-Mar-2016	Previous Close Value 18-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.07	120.41	-0.281%	-0.09%	1.17%	1.17%	20.07%	5.90	5.85	0.74
All Bond Index (Return)	199.63	200.13	-0.249%	0.11%	1.92%	1.92%	99.63%	5.90	5.85	0.74
Under 3 Bond Index (Clean)	92.39	92.42	-0.034%	-0.23%	-0.78%	-0.78%	-7.61%	1.47	1.48	-0.28
Under 3 Bond Index (Return)	143.21	143.20	0.003%	0.02%	0.19%	0.19%	43.21%	1.47	1.48	-0.28
Under 5 Bond Index (Clean)	105.47	105.59	-0.113%	-0.25%	-0.52%	-0.52%	5.47%	2.79	2.79	-0.08
Under 5 Bond Index (Return)	167.81	167.94	-0.076%	0.00%	0.40%	0.40%	67.81%	2.79	2.79	-0.08
Under 10 Bond Index (Clean)	115.91	116.14	-0.195%	-0.17%	0.38%	0.38%	15.91%	4.34	4.33	0.33
Under 10 Bond Index (Return)	187.98	188.29	-0.162%	0.05%	1.20%	1.20%	87.98%	4.34	4.33	0.33
5 Plus Bond Index (Clean)	132.29	132.92	-0.473%	0.10%	3.27%	3.27%	32.29%	9.53	9.43	1.02
5 Plus Bond Index (Return)	223.67	224.68	-0.449%	0.24%	3.79%	3.79%	123.67%	9.53	9.43	1.02
10 Plus Bond Index (Clean)	139.79	140.85	-0.753%	0.37%	6.09%	6.09%	39.79%	14.58	14.37	1.44
10 Plus Bond Index (Return)	247.41	249.23	-0.731%	0.47%	6.45%	6.45%	147.41%	14.58	14.37	1.44

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	100.35	4.26	338	104.61	0.00	7,282	7,307	7618
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.23	2.34	155	111.57	0.00	6,389	6,979	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.27	1.91	155	114.18	0.00	9,256	10,392	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.69	3.34	277	118.02	0.00	7,700	8,831	9088
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.35	2.51	155	123.86	0.00	6,767	8,211	8381
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.39	4.17	338	122.56	0.00	11,269	13,341	13811
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.55	2.12	155	124.67	0.00	8,252	10,113	10288
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.48	0.01	6	103.50	0.00	4,863	5,032	5032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.23	0.01	1	124.24	3.90	5,480	6,807	7021
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.76	0.03	3	121.79	0.00	8,137	9,908	9910
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.01	0.12	8	140.13	0.00	11,745	16,445	16459
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.55	0.18	67	101.73	0.00	4,000	4,062	4069
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.73	2.05	311	116.77	0.00	7,928	9,095	9257
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.48	0.18	32	104.66	0.00	5,260	5,495	5504

Irish Stock Exchange Daily Bond Index Report

Monday 21 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 21-Mar-2016	Previous Index Price 18-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	100.35	100.36	-0.015%	-0.282%	-1.042%	-1.042%	-0.28	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.23	109.28	-0.038%	-0.269%	-0.898%	-0.898%	-0.35	1.52	1.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.27	112.32	-0.044%	-0.173%	-0.516%	-0.516%	-0.25	2.45	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.69	114.83	-0.126%	-0.152%	-0.477%	-0.477%	-0.12	3.01	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.35	121.53	-0.145%	-0.268%	-0.639%	-0.639%	-0.07	3.29	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.58	-0.163%	-0.268%	-0.219%	-0.219%	-0.02	3.70	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.55	122.80	-0.204%	-0.309%	-0.236%	-0.236%	0.06	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	103.76	-0.267%	-0.063%	1.267%	1.267%	0.21	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.23	124.60	-0.301%	-0.167%	1.555%	1.555%	0.38	6.34	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.76	122.18	-0.340%	-0.025%	2.215%	2.215%	0.60	7.22	7.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.01	140.53	-0.369%	0.019%	2.273%	2.273%	0.77	7.62	7.56
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.55	101.96	-0.402%	0.343%			0.84	9.68	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.73	115.41	-0.592%	0.226%	5.134%	5.134%	1.26	12.10	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.48	105.83	-1.273%	0.631%	8.998%	8.998%	1.80	22.36	21.97

Return Price Performance			Index Price 21-Mar-2016	Previous Index Price 18-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	104.61	104.59	0.022%	-0.018%	-0.034%	-0.034%	-0.28	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.57	0.004%	0.020%	0.207%	0.207%	-0.35	1.52	1.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.18	114.20	-0.011%	0.056%	0.367%	0.367%	-0.25	2.45	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.02	118.13	-0.092%	0.066%	0.362%	0.362%	-0.12	3.01	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.86	123.99	-0.103%	0.010%	0.428%	0.428%	-0.07	3.29	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	122.56	122.71	-0.127%	-0.048%	0.607%	0.607%	-0.02	3.70	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.67	124.88	-0.167%	-0.075%	0.661%	0.661%	0.06	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	103.77	-0.261%	-0.787%	0.653%	0.653%	0.21	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.24	128.49	-3.310%	-3.039%	-0.912%	-0.912%	0.38	6.34	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.79	122.18	-0.318%	-2.594%	-0.012%	-0.012%	0.60	7.22	7.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.13	140.60	-0.337%	-3.496%	-0.782%	-0.782%	0.77	7.62	7.56
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.73	102.13	-0.393%	0.400%			0.84	9.68	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.77	117.44	-0.565%	0.341%	5.545%	5.545%	1.26	12.10	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.66	105.99	-1.256%	0.741%	7.244%	7.244%	1.80	22.36	21.97