

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 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 22-Mar-2016	Previous Close Value 21-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.09	120.07	0.020%	-0.07%	1.19%	1.19%	20.09%	5.89	5.85	0.74
All Bond Index (Return)	199.69	199.63	0.029%	0.14%	1.95%	1.95%	99.69%	5.89	5.85	0.74
Under 3 Bond Index (Clean)	92.38	92.39	-0.010%	-0.24%	-0.79%	-0.79%	-7.62%	1.47	1.48	-0.28
Under 3 Bond Index (Return)	143.21	143.21	0.003%	0.03%	0.20%	0.20%	43.21%	1.47	1.48	-0.28
Under 5 Bond Index (Clean)	105.47	105.47	-0.003%	-0.25%	-0.53%	-0.53%	5.47%	2.78	2.79	-0.08
Under 5 Bond Index (Return)	167.83	167.81	0.008%	0.01%	0.41%	0.41%	67.83%	2.78	2.79	-0.08
Under 10 Bond Index (Clean)	115.92	115.91	0.008%	-0.16%	0.39%	0.39%	15.92%	4.34	4.32	0.32
Under 10 Bond Index (Return)	188.02	187.98	0.018%	0.06%	1.22%	1.22%	88.02%	4.34	4.32	0.32
5 Plus Bond Index (Clean)	132.35	132.29	0.046%	0.14%	3.31%	3.31%	32.35%	9.54	9.44	1.02
5 Plus Bond Index (Return)	223.79	223.67	0.053%	0.29%	3.84%	3.84%	123.79%	9.54	9.44	1.02
10 Plus Bond Index (Clean)	139.91	139.79	0.087%	0.46%	6.19%	6.19%	39.91%	14.58	14.37	1.43
10 Plus Bond Index (Return)	247.64	247.41	0.092%	0.56%	6.55%	6.55%	147.64%	14.58	14.37	1.43

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	100.34	4.27	339	104.61	0.00	7,282	7,307	7618
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.24	2.35	156	111.59	0.00	6,389	6,979	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.26	1.92	156	114.18	0.00	9,256	10,390	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.70	3.35	278	118.05	0.00	7,700	8,832	9090
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.34	2.52	156	123.86	0.00	6,767	8,210	8381
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.39	4.18	339	122.57	0.00	11,269	13,341	13812
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.55	2.14	156	124.69	0.00	8,252	10,113	10289
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.02	7	103.51	0.00	4,863	5,032	5033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.21	0.02	2	124.23	0.00	5,480	6,806	6807
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.83	0.04	4	121.87	0.00	8,137	9,913	9917
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.05	0.13	9	140.19	0.00	11,745	16,450	16465
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.66	0.19	68	101.84	0.00	4,000	4,066	4074
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.86	2.05	312	116.91	0.00	7,928	9,106	9268
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.51	0.18	33	104.69	0.00	5,260	5,497	5506

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Bond Index Constituent

Clean Price Performance			Index Price 22-Mar-2016	Previous Index Price 21-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	100.34	100.35	-0.013%	-0.295%	-1.055%	-1.055%	-0.29	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.24	109.23	0.002%	-0.268%	-0.896%	-0.896%	-0.36	1.52	1.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.26	112.27	-0.014%	-0.188%	-0.530%	-0.530%	-0.25	2.45	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.70	114.69	0.009%	-0.144%	-0.469%	-0.469%	-0.13	3.01	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.34	121.35	-0.012%	-0.279%	-0.651%	-0.651%	-0.07	3.28	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.39	0.003%	-0.265%	-0.217%	-0.217%	-0.02	3.70	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.55	122.55	0.002%	-0.307%	-0.234%	-0.234%	0.06	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.48	0.010%	-0.053%	1.277%	1.277%	0.21	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.21	124.23	-0.015%	-0.182%	1.539%	1.539%	0.38	6.34	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.83	121.76	0.058%	0.034%	2.275%	2.275%	0.59	7.22	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.05	140.01	0.029%	0.049%	2.303%	2.303%	0.76	7.62	7.56
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.66	101.55	0.108%	0.452%			0.83	9.68	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.86	114.73	0.114%	0.341%	5.254%	5.254%	1.25	12.10	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.51	104.48	0.028%	0.659%	9.028%	9.028%	1.80	22.36	21.96

Return Price Performance			Index Price 22-Mar-2016	Previous Index Price 21-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	104.61	-0.001%	-0.019%	-0.035%	-0.035%	-0.29	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.57	0.015%	0.035%	0.223%	0.223%	-0.36	1.52	1.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.18	114.18	-0.004%	0.053%	0.363%	0.363%	-0.25	2.45	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.05	118.02	0.019%	0.085%	0.381%	0.381%	-0.13	3.01	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.86	123.86	0.002%	0.013%	0.431%	0.431%	-0.07	3.28	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	122.57	122.56	0.012%	-0.036%	0.619%	0.619%	-0.02	3.70	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.69	124.67	0.014%	-0.061%	0.675%	0.675%	0.06	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.50	0.012%	-0.776%	0.664%	0.664%	0.21	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.23	124.24	-0.007%	-3.046%	-0.919%	-0.919%	0.38	6.34	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.87	121.79	0.066%	-2.531%	0.053%	0.053%	0.59	7.22	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.19	140.13	0.040%	-3.458%	-0.743%	-0.743%	0.76	7.62	7.56
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.84	101.73	0.110%	0.510%			0.83	9.68	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.91	116.77	0.118%	0.460%	5.670%	5.670%	1.25	12.10	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.69	104.66	0.033%	0.775%	7.280%	7.280%	1.80	22.36	21.96