

# Irish Stock Exchange Daily Bond Index Report

Monday 29 February, 2016

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## Bond Indices Performance

Index	Close Value 29-Feb-2016	Previous Close Value 26-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.17	120.09	0.066%	0.00%	1.26%	1.26%	20.17%	5.85	5.80	0.75
All Bond Index (Return)	199.41	199.23	0.092%	0.29%	1.81%	1.81%	99.41%	5.85	5.80	0.75
Under 3 Bond Index (Clean)	92.61	92.57	0.044%	-0.40%	-0.56%	-0.56%	-7.39%	1.48	1.49	-0.26
Under 3 Bond Index (Return)	143.17	143.06	0.080%	-0.03%	0.17%	0.17%	43.17%	1.48	1.49	-0.26
Under 5 Bond Index (Clean)	105.73	105.68	0.045%	-0.39%	-0.28%	-0.28%	5.73%	2.81	2.81	-0.08
Under 5 Bond Index (Return)	167.82	167.69	0.078%	-0.04%	0.40%	0.40%	67.82%	2.81	2.81	-0.08
Under 10 Bond Index (Clean)	116.11	116.03	0.064%	-0.18%	0.55%	0.55%	16.11%	4.31	4.30	0.33
Under 10 Bond Index (Return)	187.90	187.72	0.092%	0.14%	1.15%	1.15%	87.90%	4.31	4.30	0.33
5 Plus Bond Index (Clean)	132.17	132.05	0.089%	0.46%	3.17%	3.17%	32.17%	9.39	9.30	1.04
5 Plus Bond Index (Return)	223.14	222.90	0.108%	0.67%	3.54%	3.54%	123.14%	9.39	9.30	1.04
10 Plus Bond Index (Clean)	139.27	139.16	0.076%	0.99%	5.70%	5.70%	39.27%	14.62	14.41	1.47
10 Plus Bond Index (Return)	246.25	246.03	0.090%	1.14%	5.95%	5.95%	146.25%	14.62	14.41	1.47

## 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	100.63	4.00	317	104.63	0.00	7,282	8,183	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.53	2.02	134	111.55	0.00	6,389	6,998	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.47	1.65	134	114.12	0.00	9,256	10,410	10562
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.86	3.09	256	117.95	0.00	7,700	8,844	9082
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.68	2.17	134	123.84	0.00	6,767	8,233	8380
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.71	3.91	317	122.62	0.00	11,269	13,377	13817
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.93	1.84	134	124.77	0.00	8,252	10,144	10296
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.55	0.77	351	104.32	0.00	4,863	5,035	5072
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.44	3.70	346	128.13	0.00	5,480	6,818	7021
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.79	3.24	348	125.03	0.00	8,137	9,910	10174
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.99	5.22	353	145.21	0.00	11,745	16,442	17055
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.20	0.13	46	101.32	0.00	4,000	4,048	4053
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.47	1.91	290	116.38	0.00	7,928	9,075	9226
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.83	0.06	11	103.89	0.00	5,260	5,461	5464



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Feb-2016	Previous Index Price 26-Feb-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.63	100.64	-0.011%	-0.362%	-0.762%	-0.762%	-0.31	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.53	109.47	0.058%	-0.474%	-0.631%	-0.631%	-0.33	1.58	1.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.47	112.38	0.080%	-0.385%	-0.343%	-0.343%	-0.22	2.51	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.86	114.82	0.039%	-0.414%	-0.325%	-0.325%	-0.10	3.07	3.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.68	121.62	0.048%	-0.454%	-0.373%	-0.373%	-0.07	3.34	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	118.71	118.65	0.046%	-0.342%	0.049%	0.049%	-0.03	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.93	122.87	0.049%	-0.385%	0.073%	0.073%	0.04	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.45	0.092%	0.104%	1.331%	1.331%	0.21	5.88	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.44	124.28	0.125%	0.101%	1.725%	1.725%	0.38	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.79	121.70	0.073%	0.320%	2.241%	2.241%	0.62	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.99	139.85	0.097%	0.179%	2.253%	2.253%	0.79	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.20	100.98	0.213%	0.860%			0.88	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.47	114.29	0.160%	0.777%	4.896%	4.896%	1.28	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.83	104.00	-0.163%	1.538%	8.314%	8.314%	1.83	22.39	21.99

Return Price Performance			Index Price 29-Feb-2016	Previous Index Price 26-Feb-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.60	0.026%	0.024%	-0.016%	-0.016%	-0.31	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	111.44	0.097%	-0.049%	0.188%	0.188%	-0.33	1.58	1.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.12	113.99	0.111%	-0.046%	0.310%	0.310%	-0.22	2.51	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.95	117.87	0.069%	-0.088%	0.296%	0.296%	-0.10	3.07	3.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.84	123.74	0.086%	-0.044%	0.418%	0.418%	-0.07	3.34	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	122.62	122.52	0.075%	-0.020%	0.655%	0.655%	-0.03	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.77	124.67	0.081%	-0.040%	0.736%	0.736%	0.04	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.22	0.097%	0.169%	1.451%	1.451%	0.21	5.88	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.13	127.95	0.146%	0.357%	2.194%	2.194%	0.38	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.03	124.92	0.094%	0.545%	2.651%	2.651%	0.62	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.21	145.03	0.123%	0.490%	2.812%	2.812%	0.79	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.32	101.10	0.221%	0.944%			0.88	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.38	116.17	0.175%	0.943%	5.186%	5.186%	1.28	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.89	104.04	-0.148%	-0.247%	6.455%	6.455%	1.83	22.39	21.99