

# Irish Stock Exchange Daily Bond Index Report

Tuesday 1 March, 2016

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## Bond Indices Performance

Index	Close Value 01-Mar-2016	Previous Close Value 29-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.16	120.17	-0.007%	-0.01%	1.25%	1.25%	20.16%	5.88	5.83	0.75
All Bond Index (Return)	199.41	199.41	0.002%	0.00%	1.81%	1.81%	99.41%	5.88	5.83	0.75
Under 3 Bond Index (Clean)	92.63	92.61	0.023%	0.02%	-0.53%	-0.53%	-7.37%	1.53	1.53	-0.28
Under 3 Bond Index (Return)	143.22	143.17	0.034%	0.03%	0.20%	0.20%	43.22%	1.53	1.53	-0.28
Under 5 Bond Index (Clean)	105.76	105.73	0.032%	0.03%	-0.25%	-0.25%	5.76%	2.84	2.84	-0.09
Under 5 Bond Index (Return)	167.89	167.82	0.043%	0.04%	0.45%	0.45%	67.89%	2.84	2.84	-0.09
Under 10 Bond Index (Clean)	116.16	116.11	0.043%	0.04%	0.59%	0.59%	16.16%	4.34	4.33	0.32
Under 10 Bond Index (Return)	188.00	187.90	0.053%	0.05%	1.21%	1.21%	88.00%	4.34	4.33	0.32
5 Plus Bond Index (Clean)	132.10	132.17	-0.053%	-0.05%	3.11%	3.11%	32.10%	9.38	9.28	1.05
5 Plus Bond Index (Return)	223.04	223.14	-0.044%	-0.04%	3.50%	3.50%	123.04%	9.38	9.28	1.05
10 Plus Bond Index (Clean)	138.87	139.27	-0.291%	-0.29%	5.39%	5.39%	38.87%	14.59	14.38	1.49
10 Plus Bond Index (Return)	245.56	246.25	-0.283%	-0.28%	5.65%	5.65%	145.56%	14.59	14.38	1.49

## 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	100.62	4.01	318	104.63	0.00	7,282	7,327	7619
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.54	2.03	135	111.57	0.00	6,389	6,999	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.53	1.66	135	114.19	0.00	9,256	10,415	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.90	3.10	257	117.99	0.00	7,700	8,847	9086
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.73	2.18	135	123.92	0.00	6,767	8,237	8385
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.76	3.92	318	122.68	0.00	11,269	13,383	13825
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.97	1.85	135	124.81	0.00	8,252	10,147	10300
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.60	0.77	352	104.38	0.00	4,863	5,038	5075
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.53	3.71	347	128.23	0.00	5,480	6,823	7027
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.83	3.25	349	125.08	0.00	8,137	9,913	10178
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.10	5.24	354	145.34	0.00	11,745	16,455	17070
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.24	0.13	47	101.37	0.00	4,000	4,050	4055
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.30	1.91	291	116.21	0.00	7,928	9,061	9213
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.03	0.07	12	103.10	0.00	5,260	5,419	5422



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Mar-2016	Previous Index Price 29-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	100.62	100.63	-0.012%	-0.012%	-0.774%	-0.774%	-0.32	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.54	109.53	0.009%	0.009%	-0.621%	-0.621%	-0.34	1.58	1.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.53	112.47	0.055%	0.055%	-0.288%	-0.288%	-0.25	2.51	2.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.90	114.86	0.030%	0.030%	-0.295%	-0.295%	-0.11	3.07	3.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.73	121.68	0.045%	0.045%	-0.328%	-0.328%	-0.08	3.34	3.34
IE0034074488	3407448	4.5 Treas Bnd 2020	118.76	118.71	0.046%	0.046%	0.095%	0.095%	-0.04	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.97	122.93	0.028%	0.028%	0.102%	0.102%	0.03	4.23	4.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.55	0.053%	0.053%	1.385%	1.385%	0.20	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.53	124.44	0.072%	0.072%	1.798%	1.798%	0.37	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.83	121.79	0.031%	0.031%	2.272%	2.272%	0.61	7.08	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.10	139.99	0.081%	0.081%	2.336%	2.336%	0.78	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.24	101.20	0.042%	0.042%			0.87	9.74	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.30	114.47	-0.151%	-0.151%	4.738%	4.738%	1.29	12.15	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.03	103.83	-0.769%	-0.769%	7.482%	7.482%	1.86	22.36	21.95

Return Price Performance			Index Price 01-Mar-2016	Previous Index Price 29-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	104.63	0.001%	0.001%	-0.015%	-0.015%	-0.32	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.55	0.022%	0.022%	0.210%	0.210%	-0.34	1.58	1.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.19	114.12	0.065%	0.065%	0.375%	0.375%	-0.25	2.51	2.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.99	117.95	0.040%	0.040%	0.336%	0.336%	-0.11	3.07	3.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	123.84	0.057%	0.057%	0.475%	0.475%	-0.08	3.34	3.34
IE0034074488	3407448	4.5 Treas Bnd 2020	122.68	122.62	0.055%	0.055%	0.711%	0.711%	-0.04	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.81	124.77	0.038%	0.038%	0.775%	0.775%	0.03	4.23	4.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.32	0.056%	0.056%	1.507%	1.507%	0.20	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.23	128.13	0.079%	0.079%	2.275%	2.275%	0.37	6.20	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.08	125.03	0.038%	0.038%	2.690%	2.690%	0.61	7.08	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.34	145.21	0.088%	0.088%	2.903%	2.903%	0.78	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.37	101.32	0.044%	0.044%			0.87	9.74	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.21	116.38	-0.144%	-0.144%	5.035%	5.035%	1.29	12.15	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.10	103.89	-0.762%	-0.762%	5.643%	5.643%	1.86	22.36	21.95