

# Irish Stock Exchange Daily Bond Index Report

Friday 4 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 04-Mar-2016	Previous Close Value 03-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.95	119.97	-0.018%	-0.19%	1.07%	1.07%	19.95%	5.85	5.81	0.77
All Bond Index (Return)	199.12	199.14	-0.008%	-0.14%	1.66%	1.66%	99.12%	5.85	5.81	0.77
Under 3 Bond Index (Clean)	92.56	92.59	-0.040%	-0.06%	-0.61%	-0.61%	-7.44%	1.52	1.52	-0.27
Under 3 Bond Index (Return)	143.16	143.20	-0.028%	-0.01%	0.16%	0.16%	43.16%	1.52	1.52	-0.27
Under 5 Bond Index (Clean)	105.76	105.81	-0.042%	0.03%	-0.25%	-0.25%	5.76%	2.83	2.83	-0.11
Under 5 Bond Index (Return)	167.95	168.00	-0.029%	0.08%	0.48%	0.48%	67.95%	2.83	2.83	-0.11
Under 10 Bond Index (Clean)	116.03	116.09	-0.046%	-0.06%	0.48%	0.48%	16.03%	4.33	4.31	0.33
Under 10 Bond Index (Return)	187.86	187.92	-0.035%	-0.02%	1.13%	1.13%	87.86%	4.33	4.31	0.33
5 Plus Bond Index (Clean)	131.59	131.58	0.010%	-0.44%	2.72%	2.72%	31.59%	9.35	9.25	1.08
5 Plus Bond Index (Return)	222.25	222.21	0.016%	-0.40%	3.13%	3.13%	122.25%	9.35	9.25	1.08
10 Plus Bond Index (Clean)	138.06	137.86	0.141%	-0.87%	4.78%	4.78%	38.06%	14.56	14.34	1.52
10 Plus Bond Index (Return)	244.18	243.82	0.145%	-0.84%	5.06%	5.06%	144.18%	14.56	14.34	1.52

## 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	100.55	4.05	321	104.60	0.00	7,282	7,322	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.46	2.08	138	111.53	0.00	6,389	6,993	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.43	1.70	138	114.13	0.00	9,256	10,406	10564
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.90	3.13	260	118.03	0.00	7,700	8,847	9089
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.76	2.23	138	123.99	0.00	6,767	8,239	8390
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.83	3.96	321	122.79	0.00	11,269	13,391	13837
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.08	1.89	138	124.97	0.00	8,252	10,157	10313
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.60	0.78	355	104.38	0.00	4,863	5,038	5075
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.24	3.74	350	127.98	0.00	5,480	6,808	7013
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.45	3.28	352	124.72	0.00	8,137	9,882	10149
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.56	5.28	357	144.84	0.00	11,745	16,392	17012
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.97	0.14	50	101.10	0.00	4,000	4,039	4044
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.63	1.93	294	115.56	0.00	7,928	9,008	9161
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.20	0.08	15	102.29	0.00	5,260	5,375	5380



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Mar-2016	Previous Index Price 03-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	100.55	100.57	-0.019%	-0.079%	-0.840%	-0.840%	-0.32	0.11	0.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.46	109.50	-0.041%	-0.067%	-0.697%	-0.697%	-0.34	1.56	1.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.43	112.50	-0.055%	-0.031%	-0.374%	-0.374%	-0.24	2.49	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.90	114.97	-0.063%	0.035%	-0.291%	-0.291%	-0.13	3.06	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.76	121.80	-0.039%	0.063%	-0.309%	-0.309%	-0.11	3.33	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	118.83	118.89	-0.044%	0.105%	0.154%	0.154%	-0.07	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.08	123.11	-0.022%	0.124%	0.198%	0.198%	0.00	4.21	4.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.61	-0.011%	0.052%	1.384%	1.384%	0.20	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.24	124.27	-0.026%	-0.157%	1.566%	1.566%	0.40	6.19	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.45	121.54	-0.074%	-0.285%	1.949%	1.949%	0.65	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.56	139.65	-0.067%	-0.305%	1.942%	1.942%	0.83	7.37	7.31
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.97	100.96	0.010%	-0.230%			0.90	9.72	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.63	113.58	0.044%	-0.736%	4.124%	4.124%	1.34	12.13	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.20	101.79	0.406%	-1.565%	6.619%	6.619%	1.90	22.32	21.90

Return Price Performance			Index Price 04-Mar-2016	Previous Index Price 03-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	104.60	104.61	-0.007%	-0.028%	-0.044%	-0.044%	-0.32	0.11	0.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.56	-0.027%	-0.012%	0.176%	0.176%	-0.34	1.56	1.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.13	114.18	-0.044%	0.012%	0.323%	0.323%	-0.24	2.49	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.03	118.10	-0.052%	0.075%	0.371%	0.371%	-0.13	3.06	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.99	124.02	-0.026%	0.115%	0.533%	0.533%	-0.11	3.33	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	122.79	122.83	-0.032%	0.143%	0.799%	0.799%	-0.07	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	124.99	-0.011%	0.166%	0.903%	0.903%	0.00	4.21	4.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.39	-0.009%	0.060%	1.512%	1.512%	0.20	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.98	128.00	-0.016%	-0.119%	2.073%	2.073%	0.40	6.19	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.72	124.81	-0.065%	-0.248%	2.396%	2.396%	0.65	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.84	144.92	-0.055%	-0.253%	2.552%	2.552%	0.83	7.37	7.31
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.10	101.09	0.013%	-0.219%			0.90	9.72	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	115.50	0.048%	-0.702%	4.448%	4.448%	1.34	12.13	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.29	101.87	0.410%	-1.543%	4.812%	4.812%	1.90	22.32	21.90