

# Irish Stock Exchange Daily Bond Index Report

Tuesday 8 March, 2016

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## Bond Indices Performance

Index	Close Value 08-Mar-2016	Previous Close Value 07-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.22	119.95	0.233%	0.04%	1.30%	1.30%	20.22%	5.85	5.81	0.73
All Bond Index (Return)	199.64	199.17	0.236%	0.12%	1.93%	1.93%	99.64%	5.85	5.81	0.73
Under 3 Bond Index (Clean)	92.57	92.55	0.023%	-0.04%	-0.59%	-0.59%	-7.43%	1.51	1.51	-0.30
Under 3 Bond Index (Return)	143.26	143.21	0.035%	0.06%	0.23%	0.23%	43.26%	1.51	1.51	-0.30
Under 5 Bond Index (Clean)	105.84	105.78	0.056%	0.11%	-0.17%	-0.17%	5.84%	2.82	2.83	-0.14
Under 5 Bond Index (Return)	168.14	168.03	0.065%	0.20%	0.60%	0.60%	68.14%	2.82	2.83	-0.14
Under 10 Bond Index (Clean)	116.25	116.05	0.167%	0.12%	0.67%	0.67%	16.25%	4.33	4.31	0.29
Under 10 Bond Index (Return)	188.27	187.94	0.172%	0.20%	1.36%	1.36%	88.27%	4.33	4.31	0.29
5 Plus Bond Index (Clean)	132.13	131.55	0.437%	-0.03%	3.13%	3.13%	32.13%	9.35	9.26	1.04
5 Plus Bond Index (Return)	223.20	222.23	0.434%	0.03%	3.57%	3.57%	123.20%	9.35	9.26	1.04
10 Plus Bond Index (Clean)	138.73	137.90	0.602%	-0.38%	5.30%	5.30%	38.73%	14.56	14.34	1.49
10 Plus Bond Index (Return)	245.41	243.94	0.601%	-0.34%	5.59%	5.59%	145.41%	14.56	14.34	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	100.53	4.10	325	104.63	0.00	7,282	7,321	7619
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.49	2.14	142	111.63	0.00	6,389	6,996	7132
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.47	1.75	142	114.22	0.00	9,256	10,410	10572
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.03	3.18	264	118.21	0.00	7,700	8,857	9102
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.86	2.30	142	124.15	0.00	6,767	8,246	8401
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.96	4.01	325	122.97	0.00	11,269	13,405	13857
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.24	1.95	142	125.19	0.00	8,252	10,170	10331
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.88	0.79	359	104.67	0.00	4,863	5,051	5089
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.61	3.78	354	128.39	0.00	5,480	6,828	7035
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.97	3.32	356	125.28	0.00	8,137	9,924	10194
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.11	5.34	361	145.45	0.00	11,745	16,456	17084
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.36	0.15	54	101.51	0.00	4,000	4,054	4060
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.26	1.96	298	116.22	0.00	7,928	9,058	9214
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.66	0.10	19	102.76	0.00	5,260	5,399	5405



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Mar-2016	Previous Index Price 07-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	100.53	100.54	-0.010%	-0.101%	-0.863%	-0.863%	-0.36	0.11	0.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.49	109.46	0.032%	-0.035%	-0.665%	-0.665%	-0.38	1.56	1.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.47	112.43	0.040%	0.004%	-0.338%	-0.338%	-0.26	2.49	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.03	114.96	0.064%	0.146%	-0.180%	-0.180%	-0.17	3.05	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.86	121.78	0.062%	0.148%	-0.225%	-0.225%	-0.14	3.32	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	118.96	118.87	0.076%	0.212%	0.261%	0.261%	-0.11	3.74	3.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.24	123.13	0.096%	0.255%	0.328%	0.328%	-0.04	4.21	4.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.88	103.65	0.227%	0.321%	1.656%	1.656%	0.15	5.85	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.61	124.25	0.283%	0.137%	1.864%	1.864%	0.35	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.97	121.49	0.391%	0.142%	2.386%	2.386%	0.59	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.11	139.54	0.408%	0.089%	2.345%	2.345%	0.77	7.37	7.32
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.36	100.90	0.453%	0.160%			0.86	9.72	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.26	113.73	0.466%	-0.182%	4.706%	4.706%	1.29	12.13	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.66	101.70	0.944%	-1.125%	7.096%	7.096%	1.88	22.33	21.92

Return Price Performance			Index Price 08-Mar-2016	Previous Index Price 07-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	104.63	104.62	0.003%	-0.001%	-0.017%	-0.017%	-0.36	0.11	0.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.63	111.58	0.045%	0.074%	0.262%	0.262%	-0.38	1.56	1.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.22	114.17	0.051%	0.091%	0.402%	0.402%	-0.26	2.49	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.21	118.13	0.072%	0.224%	0.520%	0.520%	-0.17	3.05	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	124.06	0.073%	0.250%	0.668%	0.668%	-0.14	3.32	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	122.97	122.87	0.083%	0.286%	0.943%	0.943%	-0.11	3.74	3.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.19	125.06	0.105%	0.338%	1.077%	1.077%	-0.04	4.21	4.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.67	104.43	0.227%	0.336%	1.791%	1.791%	0.15	5.85	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.39	128.03	0.283%	0.199%	2.397%	2.397%	0.35	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.28	124.80	0.388%	0.198%	2.854%	2.854%	0.59	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.45	144.87	0.404%	0.168%	2.985%	2.985%	0.77	7.37	7.32
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.51	101.05	0.455%	0.182%			0.86	9.72	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.22	115.68	0.463%	-0.134%	5.045%	5.045%	1.29	12.13	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.76	101.80	0.948%	-1.082%	5.303%	5.303%	1.88	22.33	21.92