

# Irish Stock Exchange Daily Bond Index Report

Wednesday 16 March, 2016

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## Bond Indices Performance

Index	Close Value 16-Mar-2016	Previous Close Value 15-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	119.92	0.142%	-0.07%	1.19%	1.19%	20.09%	5.89	5.85	0.75
All Bond Index (Return)	199.58	199.28	0.149%	0.08%	1.89%	1.89%	99.58%	5.89	5.85	0.75
Under 3 Bond Index (Clean)	92.46	92.45	0.002%	-0.16%	-0.72%	-0.72%	-7.55%	1.49	1.49	-0.28
Under 3 Bond Index (Return)	143.22	143.20	0.014%	0.03%	0.20%	0.20%	43.22%	1.49	1.49	-0.28
Under 5 Bond Index (Clean)	105.62	105.58	0.043%	-0.10%	-0.38%	-0.38%	5.62%	2.80	2.80	-0.11
Under 5 Bond Index (Return)	167.96	167.87	0.054%	0.08%	0.49%	0.49%	67.96%	2.80	2.80	-0.11
Under 10 Bond Index (Clean)	116.03	115.93	0.086%	-0.07%	0.48%	0.48%	16.03%	4.35	4.34	0.31
Under 10 Bond Index (Return)	188.07	187.89	0.094%	0.09%	1.25%	1.25%	88.07%	4.35	4.34	0.31
5 Plus Bond Index (Clean)	132.13	131.79	0.256%	-0.03%	3.14%	3.14%	32.13%	9.49	9.40	1.04
5 Plus Bond Index (Return)	223.32	222.74	0.260%	0.08%	3.63%	3.63%	123.32%	9.49	9.40	1.04
10 Plus Bond Index (Clean)	139.21	138.58	0.457%	-0.04%	5.66%	5.66%	39.21%	14.57	14.36	1.47
10 Plus Bond Index (Return)	246.35	245.23	0.458%	0.04%	5.99%	5.99%	146.35%	14.57	14.36	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	100.42	4.20	333	104.62	0.00	7,282	7,313	7618
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.33	2.26	150	111.59	0.00	6,389	6,985	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.33	1.85	150	114.18	0.00	9,256	10,397	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.88	3.28	272	118.16	0.00	7,700	8,846	9098
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.58	2.43	150	124.01	0.00	6,767	8,227	8391
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.62	4.11	333	122.73	0.00	11,269	13,367	13830
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.81	2.06	150	124.86	0.00	8,252	10,134	10304
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.00	1	103.66	0.00	4,863	5,040	5041
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.37	3.87	362	128.24	0.00	5,480	6,815	7027
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.77	3.39	364	125.16	0.00	8,137	9,908	10184
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.92	0.04	3	139.96	0.00	11,745	16,434	16439
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.29	0.17	62	101.46	0.00	4,000	4,052	4058
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.36	2.01	306	116.37	0.00	7,928	9,066	9226
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.78	0.15	27	103.93	0.00	5,260	5,458	5466



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## Bond Index Constituent

Clean Price Performance			Index Price 16-Mar-2016	Previous Index Price 15-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	100.42	100.43	-0.010%	-0.213%	-0.973%	-0.973%	-0.32	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.33	109.35	-0.023%	-0.185%	-0.815%	-0.815%	-0.36	1.54	1.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.33	112.30	0.027%	-0.120%	-0.463%	-0.463%	-0.25	2.47	2.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.88	114.81	0.060%	0.019%	-0.306%	-0.306%	-0.16	3.03	3.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.58	121.54	0.035%	-0.078%	-0.450%	-0.450%	-0.11	3.30	3.30
IE0034074488	3407448	4.5 Treas Bnd 2020	118.62	118.54	0.068%	-0.072%	-0.023%	-0.023%	-0.05	3.72	3.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.81	122.68	0.102%	-0.099%	-0.026%	-0.026%	0.02	4.18	4.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.51	0.142%	0.108%	1.440%	1.440%	0.19	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.37	124.17	0.161%	-0.054%	1.670%	1.670%	0.37	6.16	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.77	121.56	0.171%	-0.020%	2.220%	2.220%	0.61	7.23	7.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.92	139.70	0.156%	-0.046%	2.206%	2.206%	0.78	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.29	101.04	0.249%	0.091%			0.87	9.70	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.36	114.08	0.247%	-0.094%	4.797%	4.797%	1.28	12.11	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.78	102.79	0.963%	-0.048%	8.262%	8.262%	1.83	22.35	21.95

Return Price Performance			Index Price 16-Mar-2016	Previous Index Price 15-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	104.62	104.61	0.003%	-0.011%	-0.028%	-0.028%	-0.32	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.60	-0.009%	0.034%	0.222%	0.222%	-0.36	1.54	1.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.18	114.14	0.037%	0.054%	0.365%	0.365%	-0.25	2.47	2.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.16	118.08	0.069%	0.182%	0.479%	0.479%	-0.16	3.03	3.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.01	123.95	0.048%	0.132%	0.551%	0.551%	-0.11	3.30	3.30
IE0034074488	3407448	4.5 Treas Bnd 2020	122.73	122.64	0.076%	0.091%	0.747%	0.747%	-0.05	3.72	3.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.86	124.72	0.111%	0.078%	0.815%	0.815%	0.02	4.18	4.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.51	0.144%	-0.628%	0.814%	0.814%	0.19	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.24	128.03	0.165%	0.081%	2.277%	2.277%	0.37	6.16	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.16	124.94	0.174%	0.100%	2.754%	2.754%	0.61	7.23	7.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.96	139.73	0.166%	-3.611%	-0.900%	-0.900%	0.78	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.46	101.21	0.252%	0.134%			0.87	9.70	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.37	116.08	0.249%	-0.003%	5.184%	5.184%	1.28	12.11	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.93	102.93	0.968%	0.037%	6.494%	6.494%	1.83	22.35	21.95