

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 March, 2016

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Bond Indices Performance

Index	Close Value 02-Mar-2016	Previous Close Value 01-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.86	120.16	-0.250%	-0.26%	0.99%	0.99%	19.86%	5.85	5.81	0.79
All Bond Index (Return)	198.94	199.41	-0.235%	-0.23%	1.57%	1.57%	98.94%	5.85	5.81	0.79
Under 3 Bond Index (Clean)	92.60	92.63	-0.031%	-0.01%	-0.56%	-0.56%	-7.40%	1.53	1.53	-0.27
Under 3 Bond Index (Return)	143.20	143.22	-0.018%	0.02%	0.19%	0.19%	43.20%	1.53	1.53	-0.27
Under 5 Bond Index (Clean)	105.74	105.76	-0.025%	0.01%	-0.27%	-0.27%	5.74%	2.84	2.84	-0.09
Under 5 Bond Index (Return)	167.87	167.89	-0.013%	0.03%	0.43%	0.43%	67.87%	2.84	2.84	-0.09
Under 10 Bond Index (Clean)	116.00	116.16	-0.134%	-0.09%	0.46%	0.46%	16.00%	4.34	4.32	0.35
Under 10 Bond Index (Return)	187.77	188.00	-0.121%	-0.07%	1.09%	1.09%	87.77%	4.34	4.32	0.35
5 Plus Bond Index (Clean)	131.42	132.10	-0.510%	-0.56%	2.59%	2.59%	31.42%	9.35	9.25	1.10
5 Plus Bond Index (Return)	221.94	223.04	-0.492%	-0.54%	2.99%	2.99%	121.94%	9.35	9.25	1.10
10 Plus Bond Index (Clean)	137.62	138.87	-0.898%	-1.19%	4.45%	4.45%	37.62%	14.54	14.32	1.55
10 Plus Bond Index (Return)	243.38	245.56	-0.885%	-1.17%	4.72%	4.72%	143.38%	14.54	14.32	1.55

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	100.61	4.02	319	104.63	0.00	7,282	7,327	7619
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.52	2.05	136	111.57	0.00	6,389	6,997	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.47	1.68	136	114.15	0.00	9,256	10,410	10565
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.90	3.11	258	118.01	0.00	7,700	8,847	9086
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.73	2.20	136	123.92	0.00	6,767	8,237	8385
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.74	3.93	319	122.67	0.00	11,269	13,380	13824
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.90	1.86	136	124.77	0.00	8,252	10,142	10296
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.42	0.77	353	104.19	0.00	4,863	5,029	5066
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.19	3.72	348	127.91	0.00	5,480	6,805	7009
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.43	3.26	350	124.69	0.00	8,137	9,881	10146
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.56	5.25	355	144.81	0.00	11,745	16,392	17008
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.87	0.13	48	101.00	0.00	4,000	4,035	4040
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.44	1.92	292	115.36	0.00	7,928	8,993	9145
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.45	0.07	13	101.52	0.00	5,260	5,335	5339

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Mar-2016	Previous Index Price 01-Mar-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	100.61	100.62	-0.010%	-0.022%	-0.784%	-0.784%	-0.35	0.12	0.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.52	109.54	-0.016%	-0.007%	-0.638%	-0.638%	-0.34	1.57	1.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.47	112.53	-0.055%	0.000%	-0.343%	-0.343%	-0.23	2.50	2.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.90	114.90	0.000%	0.030%	-0.295%	-0.295%	-0.12	3.07	3.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.73	121.73	-0.007%	0.039%	-0.334%	-0.334%	-0.09	3.34	3.34
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.76	-0.021%	0.025%	0.074%	0.074%	-0.04	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.90	122.97	-0.050%	-0.022%	0.051%	0.051%	0.04	4.22	4.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.60	-0.177%	-0.124%	1.206%	1.206%	0.23	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.19	124.53	-0.269%	-0.197%	1.525%	1.525%	0.41	6.20	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.43	121.83	-0.328%	-0.297%	1.937%	1.937%	0.65	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.56	140.10	-0.385%	-0.305%	1.942%	1.942%	0.83	7.38	7.32
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.87	101.24	-0.365%	-0.324%			0.91	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.44	114.30	-0.752%	-0.902%	3.950%	3.950%	1.35	12.14	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.45	103.03	-1.538%	-2.295%	5.828%	5.828%	1.93	22.30	21.87

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Mar-2016	Previous Index Price 01-Mar-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.63	0.002%	0.003%	-0.013%	-0.013%	-0.35	0.12	0.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.57	-0.003%	0.020%	0.207%	0.207%	-0.34	1.57	1.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.15	114.19	-0.043%	0.022%	0.332%	0.332%	-0.23	2.50	2.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.01	117.99	0.010%	0.050%	0.346%	0.346%	-0.12	3.07	3.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	123.92	0.006%	0.064%	0.482%	0.482%	-0.09	3.34	3.34
IE0034074488	3407448	4.5 Treas Bnd 2020	122.67	122.68	-0.011%	0.045%	0.700%	0.700%	-0.04	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.77	124.81	-0.038%	0.000%	0.736%	0.736%	0.04	4.22	4.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.38	-0.173%	-0.118%	1.331%	1.331%	0.23	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.91	128.23	-0.253%	-0.175%	2.015%	2.015%	0.41	6.20	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.69	125.08	-0.313%	-0.275%	2.369%	2.369%	0.65	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.81	145.34	-0.361%	-0.273%	2.531%	2.531%	0.83	7.38	7.32
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.00	101.37	-0.362%	-0.318%			0.91	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.36	116.21	-0.734%	-0.876%	4.264%	4.264%	1.35	12.14	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.52	103.10	-1.533%	-2.283%	4.024%	4.024%	1.93	22.30	21.87