

Irish Stock Exchange Daily Bond Index Report

Thursday 3 March, 2016

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Bond Indices Performance

Index	Close Value 03-Mar-2016	Previous Close Value 02-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.97	119.86	0.090%	-0.17%	1.09%	1.09%	19.97%	5.85	5.81	0.77
All Bond Index (Return)	199.14	198.94	0.098%	-0.14%	1.67%	1.67%	99.14%	5.85	5.81	0.77
Under 3 Bond Index (Clean)	92.59	92.60	-0.006%	-0.02%	-0.57%	-0.57%	-7.41%	1.52	1.52	-0.29
Under 3 Bond Index (Return)	143.20	143.20	0.006%	0.02%	0.19%	0.19%	43.20%	1.52	1.52	-0.29
Under 5 Bond Index (Clean)	105.81	105.74	0.066%	0.07%	-0.21%	-0.21%	5.81%	2.83	2.83	-0.12
Under 5 Bond Index (Return)	168.00	167.87	0.076%	0.11%	0.51%	0.51%	68.00%	2.83	2.83	-0.12
Under 10 Bond Index (Clean)	116.09	116.00	0.074%	-0.02%	0.53%	0.53%	16.09%	4.33	4.32	0.32
Under 10 Bond Index (Return)	187.92	187.77	0.083%	0.01%	1.17%	1.17%	87.92%	4.33	4.32	0.32
5 Plus Bond Index (Clean)	131.58	131.42	0.117%	-0.45%	2.71%	2.71%	31.58%	9.35	9.25	1.08
5 Plus Bond Index (Return)	222.21	221.94	0.122%	-0.41%	3.12%	3.12%	122.21%	9.35	9.25	1.08
10 Plus Bond Index (Clean)	137.86	137.62	0.178%	-1.01%	4.63%	4.63%	37.86%	14.54	14.33	1.53
10 Plus Bond Index (Return)	243.82	243.38	0.181%	-0.99%	4.90%	4.90%	143.82%	14.54	14.33	1.53

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	100.57	4.03	320	104.61	0.00	7,282	7,324	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.50	2.06	137	111.56	0.00	6,389	6,996	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.50	1.69	137	114.18	0.00	9,256	10,412	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.97	3.12	259	118.10	0.00	7,700	8,853	9093
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.80	2.22	137	124.02	0.00	6,767	8,242	8392
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	3.95	320	122.83	0.00	11,269	13,397	13841
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.11	1.88	137	124.99	0.00	8,252	10,159	10314
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.78	354	104.39	0.00	4,863	5,038	5076
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.27	3.73	349	128.00	0.00	5,480	6,809	7014
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.54	3.27	351	124.81	0.00	8,137	9,889	10155
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.65	5.27	356	144.92	0.00	11,745	16,403	17021
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.96	0.13	49	101.09	0.00	4,000	4,038	4044
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.58	1.93	293	115.50	0.00	7,928	9,004	9157
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.79	0.08	14	101.87	0.00	5,260	5,354	5358

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Bond Index Constituent

Clean Price Performance			Index Price 03-Mar-2016	Previous Index Price 02-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	100.57	100.61	-0.038%	-0.060%	-0.821%	-0.821%	-0.37	0.12	0.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.50	109.52	-0.018%	-0.026%	-0.656%	-0.656%	-0.36	1.57	1.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.50	112.47	0.024%	0.024%	-0.319%	-0.319%	-0.26	2.50	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.97	114.90	0.068%	0.098%	-0.227%	-0.227%	-0.15	3.06	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.80	121.73	0.064%	0.103%	-0.270%	-0.270%	-0.12	3.33	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	118.74	0.124%	0.149%	0.198%	0.198%	-0.08	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.11	122.90	0.168%	0.146%	0.220%	0.220%	-0.01	4.22	4.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.42	0.187%	0.063%	1.394%	1.394%	0.20	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.27	124.19	0.066%	-0.131%	1.592%	1.592%	0.40	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.54	121.43	0.086%	-0.211%	2.025%	2.025%	0.64	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.65	139.56	0.067%	-0.238%	2.010%	2.010%	0.82	7.38	7.32
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.96	100.87	0.084%	-0.240%			0.90	9.73	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.58	113.44	0.123%	-0.780%	4.078%	4.078%	1.34	12.13	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.79	101.45	0.340%	-1.963%	6.188%	6.188%	1.92	22.30	21.88

Return Price Performance			Index Price 03-Mar-2016	Previous Index Price 02-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	104.61	104.63	-0.024%	-0.021%	-0.037%	-0.037%	-0.37	0.12	0.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	111.57	-0.004%	0.015%	0.203%	0.203%	-0.36	1.57	1.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.18	114.15	0.034%	0.056%	0.367%	0.367%	-0.26	2.50	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.10	118.01	0.076%	0.126%	0.423%	0.423%	-0.15	3.06	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.02	123.92	0.077%	0.140%	0.559%	0.559%	-0.12	3.33	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	122.83	122.67	0.130%	0.175%	0.831%	0.831%	-0.08	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.99	124.77	0.177%	0.177%	0.915%	0.915%	-0.01	4.22	4.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.39	104.19	0.187%	0.069%	1.521%	1.521%	0.20	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.00	127.91	0.073%	-0.102%	2.090%	2.090%	0.40	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.81	124.69	0.092%	-0.183%	2.463%	2.463%	0.64	7.06	7.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.92	144.81	0.075%	-0.198%	2.608%	2.608%	0.82	7.38	7.32
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.09	101.00	0.086%	-0.232%			0.90	9.73	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.50	115.36	0.127%	-0.750%	4.397%	4.397%	1.34	12.13	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.87	101.52	0.346%	-1.945%	4.384%	4.384%	1.92	22.30	21.88