

Irish Stock Exchange Daily Bond Index Report

Monday 7 March, 2016

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Bond Indices Performance

Index	Close Value 07-Mar-2016	Previous Close Value 04-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	119.95	-0.003%	-0.19%	1.06%	1.06%	19.95%	5.84	5.80	0.77
All Bond Index (Return)	199.17	199.12	0.025%	-0.12%	1.69%	1.69%	99.17%	5.84	5.80	0.77
Under 3 Bond Index (Clean)	92.55	92.56	-0.005%	-0.06%	-0.62%	-0.62%	-7.45%	1.51	1.52	-0.27
Under 3 Bond Index (Return)	143.21	143.16	0.031%	0.02%	0.19%	0.19%	43.21%	1.51	1.52	-0.27
Under 5 Bond Index (Clean)	105.78	105.76	0.019%	0.05%	-0.23%	-0.23%	5.78%	2.83	2.83	-0.12
Under 5 Bond Index (Return)	168.03	167.95	0.052%	0.13%	0.53%	0.53%	68.03%	2.83	2.83	-0.12
Under 10 Bond Index (Clean)	116.05	116.03	0.016%	-0.05%	0.50%	0.50%	16.05%	4.32	4.31	0.33
Under 10 Bond Index (Return)	187.94	187.86	0.046%	0.03%	1.18%	1.18%	87.94%	4.32	4.31	0.33
5 Plus Bond Index (Clean)	131.55	131.59	-0.029%	-0.47%	2.69%	2.69%	31.55%	9.34	9.24	1.09
5 Plus Bond Index (Return)	222.23	222.25	-0.007%	-0.41%	3.12%	3.12%	122.23%	9.34	9.24	1.09
10 Plus Bond Index (Clean)	137.90	138.06	-0.112%	-0.98%	4.67%	4.67%	37.90%	14.54	14.32	1.53
10 Plus Bond Index (Return)	243.94	244.18	-0.096%	-0.94%	4.96%	4.96%	143.94%	14.54	14.32	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	100.54	4.08	324	104.62	0.00	7,282	7,321	7619
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.46	2.13	141	111.58	0.00	6,389	6,993	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.43	1.74	141	114.17	0.00	9,256	10,406	10567
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.96	3.17	263	118.13	0.00	7,700	8,852	9096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.78	2.28	141	124.06	0.00	6,767	8,241	8395
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.87	4.00	324	122.87	0.00	11,269	13,395	13845
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.13	1.93	141	125.06	0.00	8,252	10,160	10320
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.79	358	104.43	0.00	4,863	5,040	5078
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.25	3.77	353	128.03	0.00	5,480	6,808	7015
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.49	3.31	355	124.80	0.00	8,137	9,886	10155
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.54	5.33	360	144.87	0.00	11,745	16,389	17015
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.90	0.15	53	101.05	0.00	4,000	4,036	4042
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.73	1.95	297	115.68	0.00	7,928	9,016	9171
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.70	0.10	18	101.80	0.00	5,260	5,349	5354

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Bond Index Constituent

Clean Price Performance			Index Price 07-Mar-2016	Previous Index Price 04-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	100.54	100.55	-0.013%	-0.091%	-0.853%	-0.853%	-0.33	0.11	0.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.46	109.46	0.000%	-0.067%	-0.697%	-0.697%	-0.35	1.56	1.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.43	112.43	-0.004%	-0.036%	-0.378%	-0.378%	-0.24	2.49	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.96	114.90	0.048%	0.083%	-0.243%	-0.243%	-0.15	3.05	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.78	121.76	0.023%	0.086%	-0.287%	-0.287%	-0.12	3.32	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	118.83	0.031%	0.136%	0.185%	0.185%	-0.08	3.74	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.13	123.08	0.034%	0.159%	0.232%	0.232%	-0.02	4.21	4.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.60	0.042%	0.094%	1.426%	1.426%	0.19	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.25	124.24	0.010%	-0.146%	1.576%	1.576%	0.40	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.49	121.45	0.037%	-0.248%	1.987%	1.987%	0.64	7.06	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.54	139.56	-0.013%	-0.318%	1.928%	1.928%	0.83	7.37	7.31
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.90	100.97	-0.061%	-0.292%			0.91	9.72	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.73	113.63	0.092%	-0.645%	4.220%	4.220%	1.33	12.13	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.70	102.20	-0.492%	-2.050%	6.094%	6.094%	1.92	22.29	21.87

Return Price Performance			Index Price 07-Mar-2016	Previous Index Price 04-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	104.60	0.024%	-0.004%	-0.020%	-0.020%	-0.33	0.11	0.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.58	111.53	0.041%	0.030%	0.217%	0.217%	-0.35	1.56	1.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.17	114.13	0.028%	0.040%	0.351%	0.351%	-0.24	2.49	2.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.13	118.03	0.077%	0.152%	0.448%	0.448%	-0.15	3.05	3.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.06	123.99	0.061%	0.176%	0.594%	0.594%	-0.12	3.32	3.33
IE0034074488	3407448	4.5 Treas Bnd 2020	122.87	122.79	0.060%	0.203%	0.859%	0.859%	-0.08	3.74	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.06	124.97	0.067%	0.233%	0.971%	0.971%	-0.02	4.21	4.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.38	0.048%	0.108%	1.561%	1.561%	0.19	5.86	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.03	127.98	0.035%	-0.084%	2.109%	2.109%	0.40	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.80	124.72	0.059%	-0.190%	2.456%	2.456%	0.64	7.06	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.87	144.84	0.018%	-0.235%	2.571%	2.571%	0.83	7.37	7.31
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.05	101.10	-0.053%	-0.272%			0.91	9.72	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.68	115.56	0.108%	-0.595%	4.561%	4.561%	1.33	12.13	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.80	102.29	-0.475%	-2.011%	4.314%	4.314%	1.92	22.29	21.87