

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 March, 2016

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Bond Indices Performance

Index	Close Value 09-Mar-2016	Previous Close Value 08-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.12	120.22	-0.086%	-0.04%	1.21%	1.21%	20.12%	5.85	5.81	0.75
All Bond Index (Return)	199.50	199.64	-0.074%	0.04%	1.85%	1.85%	99.50%	5.85	5.81	0.75
Under 3 Bond Index (Clean)	92.54	92.57	-0.036%	-0.07%	-0.63%	-0.63%	-7.46%	1.51	1.51	-0.28
Under 3 Bond Index (Return)	143.22	143.26	-0.024%	0.03%	0.20%	0.20%	43.22%	1.51	1.51	-0.28
Under 5 Bond Index (Clean)	105.75	105.84	-0.085%	0.02%	-0.26%	-0.26%	5.75%	2.82	2.82	-0.12
Under 5 Bond Index (Return)	168.02	168.14	-0.071%	0.12%	0.53%	0.53%	68.02%	2.82	2.82	-0.12
Under 10 Bond Index (Clean)	116.14	116.25	-0.095%	0.02%	0.57%	0.57%	16.14%	4.32	4.31	0.31
Under 10 Bond Index (Return)	188.11	188.27	-0.083%	0.11%	1.27%	1.27%	88.11%	4.32	4.31	0.31
5 Plus Bond Index (Clean)	132.01	132.13	-0.086%	-0.12%	3.05%	3.05%	32.01%	9.35	9.25	1.05
5 Plus Bond Index (Return)	223.03	223.20	-0.077%	-0.05%	3.49%	3.49%	123.03%	9.35	9.25	1.05
10 Plus Bond Index (Clean)	138.69	138.73	-0.030%	-0.41%	5.26%	5.26%	38.69%	14.55	14.34	1.49
10 Plus Bond Index (Return)	245.35	245.41	-0.024%	-0.37%	5.56%	5.56%	145.35%	14.55	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	100.51	4.11	326	104.62	0.00	7,282	7,319	7619
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.44	2.16	143	111.60	0.00	6,389	6,993	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.42	1.76	143	114.19	0.00	9,256	10,405	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.94	3.20	265	118.14	0.00	7,700	8,851	9097
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.74	2.31	143	124.06	0.00	6,767	8,238	8394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.82	4.02	326	122.83	0.00	11,269	13,389	13842
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.05	1.96	143	125.01	0.00	8,252	10,154	10316
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.79	360	104.50	0.00	4,863	5,043	5082
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.46	3.79	355	128.25	0.00	5,480	6,820	7028
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.85	3.33	357	125.17	0.00	8,137	9,915	10185
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.96	5.36	362	145.31	0.00	11,745	16,438	17068
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.27	0.15	55	101.42	0.00	4,000	4,051	4057
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.33	1.97	299	116.29	0.00	7,928	9,064	9220
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.52	0.11	20	102.63	0.00	5,260	5,392	5398

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Bond Index Constituent

Clean Price Performance			Index Price 09-Mar-2016	Previous Index Price 08-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	100.51	100.53	-0.017%	-0.118%	-0.880%	-0.880%	-0.32	0.10	0.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.44	109.49	-0.043%	-0.078%	-0.708%	-0.708%	-0.36	1.55	1.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.42	112.47	-0.044%	-0.040%	-0.383%	-0.383%	-0.25	2.49	2.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.94	115.03	-0.074%	0.072%	-0.253%	-0.253%	-0.15	3.05	3.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.74	121.86	-0.094%	0.053%	-0.319%	-0.319%	-0.12	3.32	3.32
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	118.96	-0.122%	0.090%	0.139%	0.139%	-0.08	3.74	3.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.05	123.24	-0.157%	0.098%	0.171%	0.171%	-0.01	4.20	4.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.88	-0.159%	0.161%	1.494%	1.494%	0.18	5.85	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	124.61	-0.116%	0.020%	1.745%	1.745%	0.37	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.85	121.97	-0.096%	0.046%	2.288%	2.288%	0.60	7.06	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.96	140.11	-0.109%	-0.020%	2.233%	2.233%	0.79	7.37	7.31
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.27	101.36	-0.091%	0.069%			0.87	9.72	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.33	114.26	0.060%	-0.122%	4.768%	4.768%	1.29	12.13	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.52	102.66	-0.133%	-1.257%	6.953%	6.953%	1.89	22.32	21.91

Return Price Performance			Index Price 09-Mar-2016	Previous Index Price 08-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	104.63	-0.005%	-0.006%	-0.022%	-0.022%	-0.32	0.10	0.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.63	-0.029%	0.046%	0.234%	0.234%	-0.36	1.55	1.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.19	114.22	-0.033%	0.058%	0.368%	0.368%	-0.25	2.49	2.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.14	118.21	-0.061%	0.163%	0.459%	0.459%	-0.15	3.05	3.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.06	124.15	-0.079%	0.170%	0.589%	0.589%	-0.12	3.32	3.32
IE0034074488	3407448	4.5 Treas Bnd 2020	122.83	122.97	-0.108%	0.178%	0.834%	0.834%	-0.08	3.74	3.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.01	125.19	-0.143%	0.195%	0.933%	0.933%	-0.01	4.20	4.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.50	104.67	-0.156%	0.179%	1.633%	1.633%	0.18	5.85	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.25	128.39	-0.104%	0.094%	2.291%	2.291%	0.37	6.18	6.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.17	125.28	-0.086%	0.111%	2.765%	2.765%	0.60	7.06	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.31	145.45	-0.095%	0.073%	2.887%	2.887%	0.79	7.37	7.31
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.42	101.51	-0.088%	0.094%			0.87	9.72	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.29	116.22	0.065%	-0.070%	5.113%	5.113%	1.29	12.13	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.63	102.76	-0.127%	-1.208%	5.169%	5.169%	1.89	22.32	21.91