

Irish Stock Exchange Daily Bond Index Report

Thursday 10 March, 2016

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Bond Indices Performance

Index	Close Value 10-Mar-2016	Previous Close Value 09-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.38	120.12	0.216%	0.17%	1.43%	1.43%	20.38%	5.91	5.86	0.71
All Bond Index (Return)	199.93	199.50	0.220%	0.26%	2.08%	2.08%	99.93%	5.91	5.86	0.71
Under 3 Bond Index (Clean)	92.45	92.54	-0.099%	-0.17%	-0.73%	-0.73%	-7.55%	1.50	1.50	-0.24
Under 3 Bond Index (Return)	143.10	143.22	-0.085%	-0.05%	0.12%	0.12%	43.10%	1.50	1.50	-0.24
Under 5 Bond Index (Clean)	105.66	105.75	-0.085%	-0.06%	-0.34%	-0.34%	5.66%	2.81	2.81	-0.10
Under 5 Bond Index (Return)	167.90	168.02	-0.071%	0.05%	0.45%	0.45%	67.90%	2.81	2.81	-0.10
Under 10 Bond Index (Clean)	116.20	116.14	0.053%	0.08%	0.63%	0.63%	16.20%	4.36	4.35	0.29
Under 10 Bond Index (Return)	188.23	188.11	0.063%	0.18%	1.33%	1.33%	88.23%	4.36	4.35	0.29
5 Plus Bond Index (Clean)	132.75	132.01	0.561%	0.44%	3.62%	3.62%	32.75%	9.45	9.36	0.99
5 Plus Bond Index (Return)	224.27	223.03	0.555%	0.50%	4.07%	4.07%	124.27%	9.45	9.36	0.99
10 Plus Bond Index (Clean)	140.25	138.69	1.119%	0.70%	6.44%	6.44%	40.25%	14.59	14.39	1.42
10 Plus Bond Index (Return)	248.08	245.35	1.114%	0.74%	6.74%	6.74%	148.08%	14.59	14.39	1.42

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	100.47	4.12	327	104.59	0.00	7,282	7,317	7617
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.30	2.17	144	111.47	0.00	6,389	6,983	7122
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.29	1.78	144	114.06	0.00	9,256	10,393	10557
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.81	3.21	266	118.02	0.00	7,700	8,841	9088
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.62	2.33	144	123.95	0.00	6,767	8,230	8387
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.75	4.03	327	122.78	0.00	11,269	13,381	13835
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.99	1.97	144	124.97	0.00	8,252	10,149	10312
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.84	0.79	361	104.63	0.00	4,863	5,049	5088
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.67	3.80	356	128.47	0.00	5,480	6,831	7040
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.16	3.34	358	125.49	0.00	8,137	9,940	10211
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.54	5.37	363	145.91	0.00	11,745	16,507	17138
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.85	0.15	56	102.00	0.00	4,000	4,074	4080
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.41	1.97	300	117.38	0.00	7,928	9,149	9306
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	0.12	21	104.51	0.00	5,260	5,491	5497

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Bond Index Constituent

Clean Price Performance			Index Price 10-Mar-2016	Previous Index Price 09-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	100.47	100.51	-0.040%	-0.158%	-0.919%	-0.919%	-0.33	0.10	0.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.30	109.44	-0.131%	-0.208%	-0.837%	-0.837%	-0.30	1.55	1.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.29	112.42	-0.120%	-0.160%	-0.502%	-0.502%	-0.22	2.48	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.81	114.94	-0.113%	-0.041%	-0.366%	-0.366%	-0.13	3.04	3.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.62	121.74	-0.101%	-0.048%	-0.420%	-0.420%	-0.10	3.31	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	118.75	118.82	-0.059%	0.031%	0.080%	0.080%	-0.07	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.99	123.05	-0.046%	0.051%	0.125%	0.125%	0.00	4.20	4.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.72	0.121%	0.282%	1.617%	1.617%	0.16	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.67	124.46	0.166%	0.186%	1.915%	1.915%	0.34	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.16	121.85	0.254%	0.301%	2.548%	2.548%	0.56	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.54	139.96	0.417%	0.396%	2.659%	2.659%	0.73	7.65	7.59
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.85	101.27	0.570%	0.639%			0.81	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	114.33	0.945%	0.821%	5.758%	5.758%	1.21	12.13	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	102.52	1.824%	0.544%	8.904%	8.904%	1.80	22.38	21.99

Return Price Performance			Index Price 10-Mar-2016	Previous Index Price 09-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	104.59	104.62	-0.026%	-0.032%	-0.048%	-0.048%	-0.33	0.10	0.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.47	111.60	-0.115%	-0.069%	0.119%	0.119%	-0.30	1.55	1.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.06	114.19	-0.108%	-0.050%	0.260%	0.260%	-0.22	2.48	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.02	118.14	-0.100%	0.063%	0.359%	0.359%	-0.13	3.04	3.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.95	124.06	-0.086%	0.084%	0.502%	0.502%	-0.10	3.31	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	122.78	122.83	-0.046%	0.131%	0.787%	0.787%	-0.07	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	125.01	-0.034%	0.160%	0.898%	0.898%	0.00	4.20	4.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.63	104.50	0.122%	0.301%	1.756%	1.756%	0.16	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.47	128.25	0.170%	0.265%	2.464%	2.464%	0.34	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.49	125.17	0.256%	0.367%	3.028%	3.028%	0.56	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.91	145.31	0.411%	0.484%	3.310%	3.310%	0.73	7.65	7.59
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	102.00	101.42	0.571%	0.665%			0.81	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.38	116.29	0.935%	0.864%	6.096%	6.096%	1.21	12.13	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.51	102.63	1.827%	0.597%	7.090%	7.090%	1.80	22.38	21.99