

Irish Stock Exchange Daily Bond Index Report

Friday 11 March, 2016

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Bond Indices Performance

Index	Close Value 11-Mar-2016	Previous Close Value 10-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	120.38	-0.218%	-0.04%	1.21%	1.21%	20.12%	5.89	5.85	0.75
All Bond Index (Return)	199.53	199.93	-0.204%	0.06%	1.87%	1.87%	99.53%	5.89	5.85	0.75
Under 3 Bond Index (Clean)	92.47	92.45	0.026%	-0.15%	-0.70%	-0.70%	-7.53%	1.50	1.50	-0.27
Under 3 Bond Index (Return)	143.15	143.10	0.036%	-0.01%	0.16%	0.16%	43.15%	1.50	1.50	-0.27
Under 5 Bond Index (Clean)	105.63	105.66	-0.031%	-0.09%	-0.37%	-0.37%	5.63%	2.81	2.81	-0.10
Under 5 Bond Index (Return)	167.87	167.90	-0.020%	0.03%	0.43%	0.43%	67.87%	2.81	2.81	-0.10
Under 10 Bond Index (Clean)	116.06	116.20	-0.117%	-0.04%	0.51%	0.51%	16.06%	4.36	4.35	0.32
Under 10 Bond Index (Return)	188.03	188.23	-0.104%	0.07%	1.23%	1.23%	88.03%	4.36	4.35	0.32
5 Plus Bond Index (Clean)	132.18	132.75	-0.431%	0.01%	3.18%	3.18%	32.18%	9.44	9.34	1.03
5 Plus Bond Index (Return)	223.34	224.27	-0.415%	0.09%	3.64%	3.64%	123.34%	9.44	9.34	1.03
10 Plus Bond Index (Clean)	139.16	140.25	-0.776%	-0.08%	5.62%	5.62%	39.16%	14.56	14.35	1.47
10 Plus Bond Index (Return)	246.19	248.08	-0.764%	-0.03%	5.92%	5.92%	146.19%	14.56	14.35	1.47

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	100.46	4.13	328	104.59	0.00	7,282	7,315	7616
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.37	2.19	145	111.56	0.00	6,389	6,988	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.32	1.79	145	114.11	0.00	9,256	10,396	10561
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.85	3.22	267	118.07	0.00	7,700	8,843	9091
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.61	2.34	145	123.96	0.00	6,767	8,229	8388
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.63	4.04	328	122.67	0.00	11,269	13,368	13824
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.80	1.99	145	124.79	0.00	8,252	10,133	10297
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.67	0.79	362	104.47	0.00	4,863	5,041	5080
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.40	3.82	357	128.22	0.00	5,480	6,817	7026
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.82	3.34	359	125.16	0.00	8,137	9,912	10185
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.11	5.39	364	145.49	0.00	11,745	16,456	17089
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.44	0.16	57	101.60	0.00	4,000	4,058	4064
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.57	1.98	301	116.55	0.00	7,928	9,083	9240
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.21	0.12	22	103.33	0.00	5,260	5,428	5435

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Bond Index Constituent

Clean Price Performance			Index Price 11-Mar-2016	Previous Index Price 10-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	100.46	100.47	-0.015%	-0.173%	-0.934%	-0.934%	-0.31	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.37	109.30	0.066%	-0.142%	-0.772%	-0.772%	-0.36	1.54	1.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.32	112.29	0.027%	-0.133%	-0.476%	-0.476%	-0.23	2.47	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.85	114.81	0.030%	-0.010%	-0.336%	-0.336%	-0.14	3.04	3.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.61	121.62	-0.006%	-0.053%	-0.426%	-0.426%	-0.10	3.31	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	118.63	118.75	-0.097%	-0.066%	-0.017%	-0.017%	-0.05	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.80	122.99	-0.157%	-0.106%	-0.033%	-0.033%	0.03	4.19	4.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.84	-0.161%	0.121%	1.453%	1.453%	0.18	5.89	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.40	124.67	-0.212%	-0.026%	1.699%	1.699%	0.37	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.82	122.16	-0.277%	0.023%	2.264%	2.264%	0.60	7.04	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.11	140.54	-0.307%	0.088%	2.343%	2.343%	0.77	7.64	7.58
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.44	101.85	-0.398%	0.239%			0.85	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.57	115.41	-0.728%	0.087%	4.988%	4.988%	1.27	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.21	104.39	-1.135%	-0.597%	7.668%	7.668%	1.86	22.33	21.93

Return Price Performance			Index Price 11-Mar-2016	Previous Index Price 10-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	104.59	-0.003%	-0.034%	-0.051%	-0.051%	-0.31	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	111.47	0.078%	0.009%	0.197%	0.197%	-0.36	1.54	1.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.11	114.06	0.037%	-0.013%	0.297%	0.297%	-0.23	2.47	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.07	118.02	0.039%	0.102%	0.398%	0.398%	-0.14	3.04	3.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.96	123.95	0.006%	0.090%	0.508%	0.508%	-0.10	3.31	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	122.67	122.78	-0.084%	0.047%	0.703%	0.703%	-0.05	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.79	124.97	-0.144%	0.016%	0.752%	0.752%	0.03	4.19	4.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.63	-0.158%	0.143%	1.596%	1.596%	0.18	5.89	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.22	128.47	-0.198%	0.066%	2.262%	2.262%	0.37	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.16	125.49	-0.262%	0.104%	2.758%	2.758%	0.60	7.04	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.49	145.91	-0.286%	0.197%	3.015%	3.015%	0.77	7.64	7.58
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.60	102.00	-0.394%	0.268%			0.85	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	117.38	-0.711%	0.148%	5.342%	5.342%	1.27	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.33	104.51	-1.129%	-0.539%	5.881%	5.881%	1.86	22.33	21.93