

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 March, 2016

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Bond Indices Performance

Index	Close Value 15-Mar-2016	Previous Close Value 14-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.92	120.20	-0.234%	-0.21%	1.04%	1.04%	19.92%	5.87	5.82	0.77
All Bond Index (Return)	199.28	199.72	-0.220%	-0.07%	1.74%	1.74%	99.28%	5.87	5.82	0.77
Under 3 Bond Index (Clean)	92.45	92.48	-0.030%	-0.17%	-0.72%	-0.72%	-7.55%	1.49	1.49	-0.27
Under 3 Bond Index (Return)	143.20	143.22	-0.018%	0.01%	0.18%	0.18%	43.20%	1.49	1.49	-0.27
Under 5 Bond Index (Clean)	105.58	105.66	-0.077%	-0.14%	-0.42%	-0.42%	5.58%	2.80	2.81	-0.09
Under 5 Bond Index (Return)	167.87	167.97	-0.064%	0.03%	0.43%	0.43%	67.87%	2.80	2.81	-0.09
Under 10 Bond Index (Clean)	115.93	116.12	-0.164%	-0.16%	0.39%	0.39%	15.93%	4.33	4.32	0.33
Under 10 Bond Index (Return)	187.89	188.17	-0.150%	0.00%	1.15%	1.15%	87.89%	4.33	4.32	0.33
5 Plus Bond Index (Clean)	131.79	132.34	-0.413%	-0.28%	2.87%	2.87%	31.79%	9.44	9.35	1.06
5 Plus Bond Index (Return)	222.74	223.64	-0.402%	-0.18%	3.36%	3.36%	122.74%	9.44	9.35	1.06
10 Plus Bond Index (Clean)	138.58	139.45	-0.620%	-0.50%	5.18%	5.18%	38.58%	14.55	14.33	1.50
10 Plus Bond Index (Return)	245.23	246.73	-0.610%	-0.42%	5.51%	5.51%	145.23%	14.55	14.33	1.50

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	100.43	4.18	332	104.61	0.00	7,282	7,313	7618
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.35	2.25	149	111.60	0.00	6,389	6,987	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.30	1.84	149	114.14	0.00	9,256	10,394	10564
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.81	3.27	271	118.08	0.00	7,700	8,841	9092
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.54	2.41	149	123.95	0.00	6,767	8,224	8387
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.54	4.09	332	122.64	0.00	11,269	13,358	13819
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.68	2.04	149	124.72	0.00	8,252	10,124	10292
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.51	0.00	0	103.51	0.80	4,863	5,033	5072
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.17	3.86	361	128.03	0.00	5,480	6,804	7015
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.56	3.38	363	124.94	0.00	8,137	9,891	10166
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.70	0.03	2	139.73	0.00	11,745	16,408	16412
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.04	0.17	61	101.21	0.00	4,000	4,042	4048
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.08	2.01	305	116.08	0.00	7,928	9,044	9203
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.79	0.14	26	102.93	0.00	5,260	5,406	5414

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Bond Index Constituent

Clean Price Performance			Index Price 15-Mar-2016	Previous Index Price 14-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	100.43	100.45	-0.019%	-0.203%	-0.963%	-0.963%	-0.28	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.35	109.38	-0.026%	-0.163%	-0.792%	-0.792%	-0.36	1.54	1.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.30	112.35	-0.042%	-0.147%	-0.489%	-0.489%	-0.23	2.47	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.81	114.90	-0.078%	-0.041%	-0.366%	-0.366%	-0.14	3.03	3.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.54	121.66	-0.097%	-0.113%	-0.486%	-0.486%	-0.09	3.30	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.67	-0.108%	-0.140%	-0.091%	-0.091%	-0.03	3.72	3.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.68	122.84	-0.130%	-0.201%	-0.128%	-0.128%	0.05	4.19	4.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.73	-0.206%	-0.034%	1.297%	1.297%	0.21	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.17	124.49	-0.261%	-0.215%	1.507%	1.507%	0.40	6.16	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.56	121.94	-0.314%	-0.190%	2.046%	2.046%	0.63	7.04	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.70	140.22	-0.366%	-0.202%	2.047%	2.047%	0.80	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.04	101.61	-0.558%	-0.158%			0.89	9.70	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.08	114.71	-0.554%	-0.341%	4.539%	4.539%	1.31	12.11	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.79	103.60	-0.779%	-1.002%	7.229%	7.229%	1.87	22.31	21.90

Return Price Performance			Index Price 15-Mar-2016	Previous Index Price 14-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	104.62	-0.007%	-0.014%	-0.031%	-0.031%	-0.28	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.61	-0.012%	0.043%	0.231%	0.231%	-0.36	1.54	1.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.14	114.18	-0.031%	0.018%	0.328%	0.328%	-0.23	2.47	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.08	118.16	-0.066%	0.114%	0.410%	0.410%	-0.14	3.03	3.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.95	124.05	-0.082%	0.084%	0.502%	0.502%	-0.09	3.30	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	122.64	122.75	-0.095%	0.015%	0.671%	0.671%	-0.03	3.72	3.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.72	124.87	-0.117%	-0.034%	0.702%	0.702%	0.05	4.19	4.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	104.53	-0.970%	-0.771%	0.669%	0.669%	0.21	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.03	128.34	-0.245%	-0.084%	2.109%	2.109%	0.40	6.16	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.94	125.32	-0.298%	-0.074%	2.575%	2.575%	0.63	7.04	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.73	140.23	-0.355%	-3.770%	-1.064%	-1.064%	0.80	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.21	101.77	-0.554%	-0.117%			0.89	9.70	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.08	116.71	-0.539%	-0.251%	4.922%	4.922%	1.31	12.11	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.93	103.73	-0.773%	-0.922%	5.473%	5.473%	1.87	22.31	21.90