

Irish Stock Exchange Daily Bond Index Report

Monday 14 March, 2016

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Bond Indices Performance

Index	Close Value 14-Mar-2016	Previous Close Value 11-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.20	120.12	0.071%	0.03%	1.28%	1.28%	20.20%	5.89	5.85	0.73
All Bond Index (Return)	199.72	199.53	0.096%	0.15%	1.97%	1.97%	99.72%	5.89	5.85	0.73
Under 3 Bond Index (Clean)	92.48	92.47	0.011%	-0.14%	-0.69%	-0.69%	-7.52%	1.49	1.50	-0.28
Under 3 Bond Index (Return)	143.22	143.15	0.047%	0.03%	0.20%	0.20%	43.22%	1.49	1.50	-0.28
Under 5 Bond Index (Clean)	105.66	105.63	0.027%	-0.07%	-0.35%	-0.35%	5.66%	2.81	2.81	-0.11
Under 5 Bond Index (Return)	167.97	167.87	0.061%	0.09%	0.50%	0.50%	67.97%	2.81	2.81	-0.11
Under 10 Bond Index (Clean)	116.12	116.06	0.047%	0.01%	0.56%	0.56%	16.12%	4.36	4.35	0.31
Under 10 Bond Index (Return)	188.17	188.03	0.074%	0.15%	1.30%	1.30%	88.17%	4.36	4.35	0.31
5 Plus Bond Index (Clean)	132.34	132.18	0.121%	0.13%	3.30%	3.30%	32.34%	9.44	9.34	1.02
5 Plus Bond Index (Return)	223.64	223.34	0.137%	0.22%	3.78%	3.78%	123.64%	9.44	9.34	1.02
10 Plus Bond Index (Clean)	139.45	139.16	0.207%	0.13%	5.83%	5.83%	39.45%	14.57	14.36	1.46
10 Plus Bond Index (Return)	246.73	246.19	0.220%	0.19%	6.16%	6.16%	146.73%	14.57	14.36	1.46

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	100.45	4.17	331	104.62	0.00	7,282	7,315	7618
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.38	2.23	148	111.61	0.00	6,389	6,988	7131
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.35	1.83	148	114.18	0.00	9,256	10,399	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.90	3.26	270	118.16	0.00	7,700	8,848	9098
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.66	2.39	148	124.05	0.00	6,767	8,232	8394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.67	4.08	331	122.75	0.00	11,269	13,373	13833
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.84	2.03	148	124.87	0.00	8,252	10,137	10304
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.73	0.80	365	104.53	0.00	4,863	5,044	5083
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.49	3.85	360	128.34	0.00	5,480	6,822	7032
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.94	3.37	362	125.32	0.00	8,137	9,922	10197
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.22	0.02	1	140.23	5.40	11,745	16,469	17105
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.61	0.16	60	101.77	0.00	4,000	4,064	4071
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.71	2.00	304	116.71	0.00	7,928	9,094	9253
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.60	0.14	25	103.73	0.00	5,260	5,449	5456

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Bond Index Constituent

Clean Price Performance			Index Price 14-Mar-2016	Previous Index Price 11-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	100.45	100.46	-0.011%	-0.184%	-0.945%	-0.945%	-0.35	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.38	109.37	0.005%	-0.137%	-0.767%	-0.767%	-0.37	1.54	1.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.35	112.32	0.028%	-0.105%	-0.447%	-0.447%	-0.25	2.47	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.90	114.85	0.048%	0.037%	-0.288%	-0.288%	-0.16	3.03	3.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.66	121.61	0.037%	-0.016%	-0.389%	-0.389%	-0.12	3.30	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	118.67	118.63	0.034%	-0.032%	0.017%	0.017%	-0.06	3.72	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.84	122.80	0.035%	-0.071%	0.002%	0.002%	0.02	4.19	4.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.67	0.052%	0.173%	1.506%	1.506%	0.18	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.49	124.40	0.072%	0.047%	1.772%	1.772%	0.36	6.17	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.94	121.82	0.101%	0.124%	2.367%	2.367%	0.59	7.04	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.22	140.11	0.076%	0.164%	2.421%	2.421%	0.76	7.64	7.58
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.61	101.44	0.163%	0.402%			0.84	9.70	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.71	114.57	0.127%	0.214%	5.121%	5.121%	1.26	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.60	103.21	0.375%	-0.224%	8.071%	8.071%	1.84	22.35	21.94

Return Price Performance			Index Price 14-Mar-2016	Previous Index Price 11-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	104.59	0.027%	-0.008%	-0.024%	-0.024%	-0.35	0.09	0.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.61	111.56	0.046%	0.055%	0.243%	0.243%	-0.37	1.54	1.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.18	114.11	0.061%	0.048%	0.359%	0.359%	-0.25	2.47	2.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.16	118.07	0.078%	0.180%	0.476%	0.476%	-0.16	3.03	3.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.05	123.96	0.076%	0.166%	0.585%	0.585%	-0.12	3.30	3.31
IE0034074488	3407448	4.5 Treas Bnd 2020	122.75	122.67	0.063%	0.110%	0.766%	0.766%	-0.06	3.72	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.87	124.79	0.067%	0.083%	0.820%	0.820%	0.02	4.19	4.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.53	104.47	0.058%	0.201%	1.655%	1.655%	0.18	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.34	128.22	0.096%	0.162%	2.360%	2.360%	0.36	6.17	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.32	125.16	0.121%	0.225%	2.882%	2.882%	0.59	7.04	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.23	145.49	-3.617%	-3.428%	-0.712%	-0.712%	0.76	7.64	7.58
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.77	101.60	0.170%	0.439%			0.84	9.70	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.71	116.55	0.142%	0.290%	5.491%	5.491%	1.26	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.73	103.33	0.391%	-0.150%	6.295%	6.295%	1.84	22.35	21.94