

Irish Stock Exchange Daily Bond Index Report

Friday 18 March, 2016

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Bond Indices Performance

Index	Close Value 18-Mar-2016	Previous Close Value 17-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.41	120.09	0.261%	0.19%	1.45%	1.45%	20.41%	5.92	5.88	0.70
All Bond Index (Return)	200.13	199.58	0.275%	0.36%	2.17%	2.17%	100.13%	5.92	5.88	0.70
Under 3 Bond Index (Clean)	92.42	92.46	-0.034%	-0.20%	-0.75%	-0.75%	-7.58%	1.48	1.48	-0.29
Under 3 Bond Index (Return)	143.20	143.22	-0.008%	0.02%	0.19%	0.19%	43.20%	1.48	1.48	-0.29
Under 5 Bond Index (Clean)	105.59	105.62	-0.032%	-0.13%	-0.41%	-0.41%	5.59%	2.79	2.79	-0.11
Under 5 Bond Index (Return)	167.94	167.96	-0.009%	0.07%	0.48%	0.48%	67.94%	2.79	2.79	-0.11
Under 10 Bond Index (Clean)	116.14	116.03	0.098%	0.03%	0.58%	0.58%	16.14%	4.36	4.34	0.28
Under 10 Bond Index (Return)	188.29	188.07	0.116%	0.21%	1.36%	1.36%	88.29%	4.36	4.34	0.28
5 Plus Bond Index (Clean)	132.92	132.13	0.599%	0.57%	3.76%	3.76%	32.92%	9.54	9.45	0.97
5 Plus Bond Index (Return)	224.68	223.32	0.606%	0.69%	4.26%	4.26%	124.68%	9.54	9.45	0.97
10 Plus Bond Index (Clean)	140.85	139.21	1.172%	1.13%	6.90%	6.90%	40.85%	14.62	14.42	1.39
10 Plus Bond Index (Return)	249.23	246.35	1.171%	1.21%	7.23%	7.23%	149.23%	14.62	14.42	1.39

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	100.36	4.22	335	104.59	0.00	7,282	7,309	7616
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.28	2.29	152	111.57	0.00	6,389	6,982	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.32	1.87	152	114.20	0.00	9,256	10,396	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.83	3.30	274	118.13	0.00	7,700	8,842	9096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.53	2.46	152	123.99	0.00	6,767	8,223	8390
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.58	4.13	335	122.71	0.00	11,269	13,363	13828
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.80	2.08	152	124.88	0.00	8,252	10,133	10305
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.01	3	103.77	0.00	4,863	5,045	5046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.60	3.89	364	128.49	0.00	5,480	6,828	7041
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.18	0.00	0	122.18	3.40	8,137	9,942	10218
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.53	0.07	5	140.60	0.00	11,745	16,506	16514
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.96	0.18	64	102.13	0.00	4,000	4,078	4085
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.41	2.03	308	117.44	0.00	7,928	9,149	9310
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.83	0.16	29	105.99	0.00	5,260	5,566	5574

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Bond Index Constituent

Clean Price Performance			Index Price 18-Mar-2016	Previous Index Price 17-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	100.36	100.42	-0.055%	-0.267%	-1.028%	-1.028%	-0.30	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.28	109.33	-0.046%	-0.231%	-0.860%	-0.860%	-0.36	1.52	1.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.32	112.33	-0.010%	-0.130%	-0.472%	-0.472%	-0.27	2.46	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.83	114.88	-0.045%	-0.026%	-0.351%	-0.351%	-0.16	3.02	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.53	121.58	-0.045%	-0.123%	-0.495%	-0.495%	-0.11	3.29	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	118.62	-0.034%	-0.105%	-0.056%	-0.056%	-0.06	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.80	122.81	-0.007%	-0.106%	-0.033%	-0.033%	0.01	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.66	0.096%	0.205%	1.538%	1.538%	0.17	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.60	124.37	0.188%	0.134%	1.861%	1.861%	0.34	6.34	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.18	121.77	0.337%	0.317%	2.565%	2.565%	0.55	7.22	7.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.53	139.92	0.436%	0.389%	2.652%	2.652%	0.72	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.96	101.29	0.657%	0.748%			0.80	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	114.36	0.918%	0.823%	5.759%	5.759%	1.21	12.11	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.83	103.78	1.977%	1.928%	10.403%	10.403%	1.74	22.41	22.03

Return Price Performance			Index Price 18-Mar-2016	Previous Index Price 17-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	-0.029%	-0.040%	-0.056%	-0.056%	-0.30	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.59	-0.018%	0.016%	0.204%	0.204%	-0.36	1.52	1.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	114.18	0.012%	0.067%	0.377%	0.377%	-0.27	2.46	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.13	118.16	-0.024%	0.159%	0.455%	0.455%	-0.16	3.02	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.99	124.01	-0.019%	0.114%	0.532%	0.532%	-0.11	3.29	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	122.71	122.73	-0.012%	0.079%	0.735%	0.735%	-0.06	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.88	124.86	0.015%	0.093%	0.830%	0.830%	0.01	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.66	0.101%	-0.527%	0.916%	0.916%	0.17	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.49	128.24	0.199%	0.280%	2.480%	2.480%	0.34	6.34	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.18	125.16	-2.382%	-2.284%	0.306%	0.306%	0.55	7.22	7.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.60	139.96	0.457%	-3.170%	-0.447%	-0.447%	0.72	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	102.13	101.46	0.660%	0.795%			0.80	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.44	116.37	0.913%	0.911%	6.144%	6.144%	1.21	12.11	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.99	103.93	1.985%	2.022%	8.608%	8.608%	1.74	22.41	22.03