

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 March, 2016

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Bond Indices Performance

Index	Close Value 23-Mar-2016	Previous Close Value 22-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.95	120.09	-0.121%	-0.19%	1.07%	1.07%	19.95%	5.87	5.83	0.75
All Bond Index (Return)	199.47	199.69	-0.109%	0.03%	1.84%	1.84%	99.47%	5.87	5.83	0.75
Under 3 Bond Index (Clean)	92.33	92.38	-0.054%	-0.29%	-0.85%	-0.85%	-7.67%	1.46	1.46	-0.29
Under 3 Bond Index (Return)	143.15	143.21	-0.040%	-0.01%	0.16%	0.16%	43.15%	1.46	1.46	-0.29
Under 5 Bond Index (Clean)	105.39	105.47	-0.075%	-0.32%	-0.60%	-0.60%	5.39%	2.77	2.77	-0.07
Under 5 Bond Index (Return)	167.73	167.83	-0.061%	-0.05%	0.35%	0.35%	67.73%	2.77	2.77	-0.07
Under 10 Bond Index (Clean)	115.81	115.92	-0.096%	-0.25%	0.29%	0.29%	15.81%	4.32	4.31	0.33
Under 10 Bond Index (Return)	187.86	188.02	-0.084%	-0.02%	1.13%	1.13%	87.86%	4.32	4.31	0.33
5 Plus Bond Index (Clean)	132.12	132.35	-0.174%	-0.03%	3.13%	3.13%	32.12%	9.52	9.42	1.04
5 Plus Bond Index (Return)	223.41	223.79	-0.166%	0.12%	3.67%	3.67%	123.41%	9.52	9.42	1.04
10 Plus Bond Index (Clean)	139.55	139.91	-0.258%	0.20%	5.91%	5.91%	39.55%	14.55	14.34	1.45
10 Plus Bond Index (Return)	247.02	247.64	-0.251%	0.31%	6.28%	6.28%	147.02%	14.55	14.34	1.45

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	100.30	4.29	340	104.58	0.00	7,282	7,304	7616
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.16	2.37	157	111.53	0.00	6,389	6,975	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.19	1.94	157	114.13	0.00	9,256	10,384	10563
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.58	3.36	279	117.94	0.00	7,700	8,823	9082
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.25	2.54	157	123.79	0.00	6,767	8,205	8376
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.30	4.19	340	122.49	0.00	11,269	13,330	13803
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.44	2.15	157	124.59	0.00	8,252	10,104	10281
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.40	0.02	8	103.41	0.00	4,863	5,028	5028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.05	0.03	3	124.09	0.00	5,480	6,797	6799
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.68	0.05	5	121.72	0.00	8,137	9,901	9904
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.85	0.15	10	139.99	0.00	11,745	16,425	16443
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.54	0.19	69	101.72	0.00	4,000	4,061	4069
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.59	2.06	313	116.65	0.00	7,928	9,084	9247
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.10	0.19	34	104.28	0.00	5,260	5,475	5485

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Bond Index Constituent

Clean Price Performance			Index Price 23-Mar-2016	Previous Index Price 22-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	100.30	100.34	-0.040%	-0.335%	-1.095%	-1.095%	-0.76	0.06	0.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.16	109.24	-0.066%	-0.333%	-0.962%	-0.962%	-0.37	1.51	1.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.19	112.26	-0.057%	-0.245%	-0.587%	-0.587%	-0.25	2.44	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	114.70	-0.100%	-0.244%	-0.568%	-0.568%	-0.12	3.00	3.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.25	121.34	-0.070%	-0.349%	-0.721%	-0.721%	-0.07	3.27	3.27
IE0034074488	3407448	4.5 Treas Bnd 2020	118.30	118.39	-0.083%	-0.348%	-0.299%	-0.299%	-0.01	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.44	122.55	-0.094%	-0.400%	-0.327%	-0.327%	0.07	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.40	103.49	-0.095%	-0.148%	1.181%	1.181%	0.23	5.85	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.05	124.21	-0.125%	-0.307%	1.413%	1.413%	0.40	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.68	121.83	-0.130%	-0.096%	2.142%	2.142%	0.61	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.85	140.05	-0.149%	-0.100%	2.151%	2.151%	0.78	7.60	7.55
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.54	101.66	-0.118%	0.333%			0.84	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.59	114.86	-0.235%	0.105%	5.006%	5.006%	1.27	12.09	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.10	104.51	-0.399%	0.257%	8.593%	8.593%	1.82	22.33	21.93

Return Price Performance			Index Price 23-Mar-2016	Previous Index Price 22-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	104.58	104.61	-0.026%	-0.045%	-0.061%	-0.061%	-0.76	0.06	0.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.59	-0.051%	-0.016%	0.172%	0.172%	-0.37	1.51	1.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.13	114.18	-0.045%	0.008%	0.318%	0.318%	-0.25	2.44	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.94	118.05	-0.087%	-0.003%	0.293%	0.293%	-0.12	3.00	3.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.79	123.86	-0.056%	-0.043%	0.375%	0.375%	-0.07	3.27	3.27
IE0034074488	3407448	4.5 Treas Bnd 2020	122.49	122.57	-0.069%	-0.105%	0.549%	0.549%	-0.01	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.59	124.69	-0.081%	-0.142%	0.593%	0.593%	0.07	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41	103.51	-0.092%	-0.867%	0.572%	0.572%	0.23	5.85	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.09	124.23	-0.116%	-3.158%	-1.034%	-1.034%	0.40	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.72	121.87	-0.121%	-2.649%	-0.068%	-0.068%	0.61	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.99	140.19	-0.138%	-3.591%	-0.879%	-0.879%	0.78	7.60	7.55
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.72	101.84	-0.115%	0.395%			0.84	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.65	116.91	-0.226%	0.233%	5.431%	5.431%	1.27	12.09	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.28	104.69	-0.394%	0.378%	6.857%	6.857%	1.82	22.33	21.93