

Irish Stock Exchange Daily Bond Index Report

Thursday 24 March, 2016

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Bond Indices Performance

Index	Close Value 24-Mar-2016	Previous Close Value 23-Mar-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.23	119.95	0.233%	0.04%	1.30%	1.30%	20.23%	5.89	5.85	0.72
All Bond Index (Return)	199.94	199.47	0.239%	0.27%	2.08%	2.08%	99.94%	5.89	5.85	0.72
Under 3 Bond Index (Clean)	92.33	92.33	-0.009%	-0.30%	-0.86%	-0.86%	-7.67%	1.46	1.46	-0.29
Under 3 Bond Index (Return)	143.16	143.15	0.003%	-0.01%	0.16%	0.16%	43.16%	1.46	1.46	-0.29
Under 5 Bond Index (Clean)	105.38	105.39	-0.003%	-0.33%	-0.60%	-0.60%	5.38%	2.77	2.77	-0.08
Under 5 Bond Index (Return)	167.74	167.73	0.008%	-0.05%	0.36%	0.36%	67.74%	2.77	2.77	-0.08
Under 10 Bond Index (Clean)	115.95	115.81	0.121%	-0.13%	0.41%	0.41%	15.95%	4.32	4.31	0.30
Under 10 Bond Index (Return)	188.10	187.86	0.129%	0.11%	1.26%	1.26%	88.10%	4.32	4.31	0.30
5 Plus Bond Index (Clean)	132.79	132.12	0.503%	0.47%	3.65%	3.65%	32.79%	9.54	9.45	0.98
5 Plus Bond Index (Return)	224.55	223.41	0.508%	0.63%	4.20%	4.20%	124.55%	9.54	9.45	0.98
10 Plus Bond Index (Clean)	140.74	139.55	0.853%	1.05%	6.82%	6.82%	40.74%	14.59	14.39	1.39
10 Plus Bond Index (Return)	249.12	247.02	0.851%	1.16%	7.18%	7.18%	149.12%	14.59	14.39	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	100.26	4.30	341	104.55	0.00	7,282	7,301	7614
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.15	2.38	158	111.53	0.00	6,389	6,974	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.21	1.95	158	114.16	0.00	9,256	10,386	10566
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.58	3.38	280	117.95	0.00	7,700	8,823	9082
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.23	2.55	158	123.79	0.00	6,767	8,203	8376
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.28	4.20	341	122.49	0.00	11,269	13,329	13803
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.48	2.16	158	124.64	0.00	8,252	10,107	10285
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.55	0.02	9	103.57	0.00	4,863	5,035	5036
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.38	0.04	4	124.42	0.00	5,480	6,815	6818
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.05	0.06	6	122.11	0.00	8,137	9,931	9936
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.45	0.16	11	140.61	0.00	11,745	16,496	16515
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.99	0.19	70	102.18	0.00	4,000	4,079	4087
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.41	2.07	314	117.47	0.00	7,928	9,149	9313
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.54	0.19	35	105.73	0.00	5,260	5,551	5561

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Bond Index Constituent

Clean Price Performance			Index Price 24-Mar-2016	Previous Index Price 23-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	100.26	100.30	-0.040%	-0.375%	-1.134%	-1.134%	-0.30	0.05	0.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.15	109.16	-0.012%	-0.345%	-0.973%	-0.973%	-0.37	1.50	1.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.21	112.19	0.015%	-0.229%	-0.572%	-0.572%	-0.26	2.43	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	114.58	-0.002%	-0.246%	-0.570%	-0.570%	-0.12	3.00	3.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.23	121.25	-0.016%	-0.366%	-0.737%	-0.737%	-0.07	3.27	3.27
IE0034074488	3407448	4.5 Treas Bnd 2020	118.28	118.30	-0.010%	-0.358%	-0.309%	-0.309%	-0.01	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.48	122.44	0.032%	-0.369%	-0.296%	-0.296%	0.05	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.40	0.148%	0.000%	1.331%	1.331%	0.20	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.38	124.05	0.262%	-0.046%	1.678%	1.678%	0.35	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.05	121.68	0.311%	0.214%	2.460%	2.460%	0.56	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.45	139.85	0.430%	0.330%	2.591%	2.591%	0.72	7.60	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	101.54	0.443%	0.778%			0.80	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	114.59	0.716%	0.821%	5.758%	5.758%	1.21	12.09	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.54	104.10	1.386%	1.647%	10.098%	10.098%	1.75	22.38	21.99

Return Price Performance			Index Price 24-Mar-2016	Previous Index Price 23-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	104.55	104.58	-0.026%	-0.071%	-0.087%	-0.087%	-0.30	0.05	0.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.53	0.002%	-0.014%	0.173%	0.173%	-0.37	1.50	1.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.16	114.13	0.025%	0.033%	0.344%	0.344%	-0.26	2.43	2.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.95	117.94	0.008%	0.006%	0.302%	0.302%	-0.12	3.00	3.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.79	123.79	-0.003%	-0.046%	0.371%	0.371%	-0.07	3.27	3.27
IE0034074488	3407448	4.5 Treas Bnd 2020	122.49	122.49	0.000%	-0.105%	0.549%	0.549%	-0.01	3.69	3.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.64	124.59	0.042%	-0.100%	0.635%	0.635%	0.05	4.15	4.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.41	0.150%	-0.718%	0.723%	0.723%	0.20	5.84	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.42	124.09	0.271%	-2.896%	-0.766%	-0.766%	0.35	6.32	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	121.72	0.318%	-2.339%	0.250%	0.250%	0.56	7.20	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.61	139.99	0.441%	-3.166%	-0.443%	-0.443%	0.72	7.60	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.18	101.72	0.445%	0.842%			0.80	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.47	116.65	0.709%	0.944%	6.179%	6.179%	1.21	12.09	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.73	104.28	1.390%	1.773%	8.342%	8.342%	1.75	22.38	21.99