

Irish Stock Exchange Daily Bond Index Report



Monday 1 February, 2016

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Bond Indices Performance

Index	Close Value 01-Feb-2016	Previous Close Value 29-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.15	120.17	-0.020%	-0.02%	1.23%	1.23%	20.15%	5.84	5.79	0.78
All Bond Index (Return)	198.84	198.83	0.009%	0.01%	1.52%	1.52%	98.84%	5.84	5.79	0.78
Under 3 Bond Index (Clean)	92.95	92.98	-0.033%	-0.03%	-0.19%	-0.19%	-7.05%	1.56	1.56	-0.26
Under 3 Bond Index (Return)	143.21	143.21	0.003%	0.00%	0.20%	0.20%	43.21%	1.56	1.56	-0.26
Under 5 Bond Index (Clean)	106.11	106.15	-0.033%	-0.03%	0.08%	0.08%	6.11%	2.89	2.89	-0.09
Under 5 Bond Index (Return)	167.88	167.88	0.002%	0.00%	0.44%	0.44%	67.88%	2.89	2.89	-0.09
Under 10 Bond Index (Clean)	116.30	116.32	-0.014%	-0.01%	0.72%	0.72%	16.30%	4.38	4.37	0.35
Under 10 Bond Index (Return)	187.67	187.64	0.017%	0.02%	1.03%	1.03%	87.67%	4.38	4.37	0.35
5 Plus Bond Index (Clean)	131.55	131.56	-0.005%	0.00%	2.69%	2.69%	31.55%	9.39	9.29	1.10
5 Plus Bond Index (Return)	221.68	221.64	0.017%	0.02%	2.87%	2.87%	121.68%	9.39	9.29	1.10
10 Plus Bond Index (Clean)	137.82	137.90	-0.059%	-0.06%	4.60%	4.60%	37.82%	14.79	14.56	1.56
10 Plus Bond Index (Return)	243.38	243.48	-0.042%	-0.04%	4.71%	4.71%	143.38%	14.79	14.56	1.56

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	100.99	3.64	289	104.63	0.00	8,132	8,212	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.00	1.60	106	111.60	0.00	6,389	7,028	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.86	1.31	106	114.16	0.00	9,256	10,445	10566
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.27	2.75	228	118.01	0.00	7,700	8,875	9087
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.17	1.71	106	123.88	0.00	6,767	8,267	8383
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.12	3.56	289	122.68	0.00	11,609	13,828	14241
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.36	1.45	106	124.82	0.00	8,252	10,180	10300
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.44	0.71	323	104.15	0.00	4,863	5,030	5064
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.32	3.40	318	127.72	0.00	5,480	6,812	6998
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.41	2.98	320	124.39	0.00	8,137	9,879	10121
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.79	4.81	325	144.60	0.00	11,745	16,419	16983
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.38	0.05	18	100.42	0.00	3,000	3,011	3013
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.58	1.72	262	115.31	0.00	7,928	9,005	9141
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.04	1.91	348	103.95	0.00	5,145	5,249	5347

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Bond Index Constituent

Clean Price Performance			Index Price 01-Feb-2016	Previous Index Price 29-Jan-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.99	101.00	-0.010%	-0.010%	-0.411%	-0.411%	-0.21	0.21	0.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.00	110.05	-0.047%	-0.047%	-0.204%	-0.204%	-0.34	1.66	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.90	-0.043%	-0.043%	0.000%	0.000%	-0.23	2.59	2.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.27	115.34	-0.063%	-0.063%	0.026%	0.026%	-0.12	3.15	3.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.17	122.23	-0.052%	-0.052%	0.030%	0.030%	-0.07	3.42	3.42
IE0034074488	3407448	4.5 Treas Bnd 2020	119.12	119.12	0.000%	0.000%	0.392%	0.392%	-0.04	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.36	123.41	-0.034%	-0.034%	0.426%	0.426%	0.03	4.31	4.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.44	0.003%	0.003%	1.228%	1.228%	0.23	5.95	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.32	124.31	0.010%	0.010%	1.633%	1.633%	0.43	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.41	121.40	0.004%	0.004%	1.918%	1.918%	0.68	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.79	139.74	0.038%	0.038%	2.110%	2.110%	0.84	7.47	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.38	100.34	0.040%	0.040%			0.96	9.81	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.58	113.59	-0.002%	-0.002%	4.085%	4.085%	1.35	12.22	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.04	102.26	-0.212%	-0.212%	6.447%	6.447%	1.91	21.97	21.56

Return Price Performance			Index Price 01-Feb-2016	Previous Index Price 29-Jan-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.60	0.027%	0.027%	-0.013%	-0.013%	-0.21	0.21	0.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.60	-0.006%	-0.006%	0.231%	0.231%	-0.34	1.66	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.16	114.17	-0.010%	-0.010%	0.347%	0.347%	-0.23	2.59	2.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.01	118.05	-0.031%	-0.031%	0.353%	0.353%	-0.12	3.15	3.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.88	123.90	-0.012%	-0.012%	0.449%	0.449%	-0.07	3.42	3.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.68	122.64	0.030%	0.030%	0.706%	0.706%	-0.04	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.82	124.82	-0.001%	-0.001%	0.776%	0.776%	0.03	4.31	4.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.15	104.14	0.010%	0.010%	1.290%	1.290%	0.23	5.95	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.72	127.68	0.034%	0.034%	1.866%	1.866%	0.43	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.39	124.36	0.027%	0.027%	2.121%	2.121%	0.68	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.60	144.50	0.067%	0.067%	2.380%	2.380%	0.84	7.47	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.42	100.38	0.048%	0.048%			0.96	9.81	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.31	115.29	0.016%	0.016%	4.220%	4.220%	1.35	12.22	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.95	104.15	-0.192%	-0.192%	6.513%	6.513%	1.91	21.97	21.56