

Irish Stock Exchange Daily Bond Index Report



Wednesday 3 February, 2016

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Bond Indices Performance

Index	Close Value 03-Feb-2016	Previous Close Value 02-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.09	120.26	-0.143%	-0.07%	1.18%	1.18%	20.09%	5.83	5.79	0.79
All Bond Index (Return)	198.78	199.04	-0.131%	-0.02%	1.49%	1.49%	98.78%	5.83	5.79	0.79
Under 3 Bond Index (Clean)	92.93	92.95	-0.024%	-0.06%	-0.21%	-0.21%	-7.08%	1.55	1.56	-0.26
Under 3 Bond Index (Return)	143.21	143.23	-0.011%	0.00%	0.20%	0.20%	43.21%	1.55	1.56	-0.26
Under 5 Bond Index (Clean)	106.07	106.16	-0.086%	-0.08%	0.04%	0.04%	6.07%	2.88	2.89	-0.08
Under 5 Bond Index (Return)	167.85	167.97	-0.073%	-0.02%	0.42%	0.42%	67.85%	2.88	2.89	-0.08
Under 10 Bond Index (Clean)	116.26	116.39	-0.112%	-0.05%	0.68%	0.68%	16.26%	4.38	4.36	0.35
Under 10 Bond Index (Return)	187.65	187.83	-0.099%	0.00%	1.02%	1.02%	87.65%	4.38	4.36	0.35
5 Plus Bond Index (Clean)	131.48	131.76	-0.212%	-0.06%	2.63%	2.63%	31.48%	9.38	9.28	1.10
5 Plus Bond Index (Return)	221.59	222.03	-0.200%	-0.02%	2.83%	2.83%	121.59%	9.38	9.28	1.10
10 Plus Bond Index (Clean)	137.62	138.08	-0.333%	-0.20%	4.45%	4.45%	37.62%	14.78	14.55	1.57
10 Plus Bond Index (Return)	243.06	243.85	-0.323%	-0.17%	4.57%	4.57%	143.06%	14.78	14.55	1.57

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	3.67	291	104.66	0.00	8,132	8,212	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.98	1.63	108	111.60	0.00	6,389	7,026	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.80	1.33	108	114.13	0.00	9,256	10,440	10563
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.23	2.77	230	118.00	0.00	7,700	8,873	9086
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.14	1.75	108	123.88	0.00	6,767	8,264	8383
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.02	3.59	291	122.61	0.00	11,609	13,817	14233
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.28	1.48	108	124.76	0.00	8,252	10,173	10295
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.71	325	104.14	0.00	4,863	5,029	5064
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.29	3.42	320	127.70	0.00	5,480	6,810	6998
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.39	3.00	322	124.39	0.00	8,137	9,877	10121
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.77	4.84	327	144.61	0.00	11,745	16,417	16985
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.32	0.06	20	100.38	0.00	3,000	3,010	3011
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.42	1.74	264	115.15	0.00	7,928	8,991	9129
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.84	1.92	350	103.76	0.00	5,145	5,239	5338

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Bond Index Constituent

Clean Price Performance			Index Price 03-Feb-2016	Previous Index Price 02-Feb-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	100.98	0.011%	-0.010%	-0.411%	-0.411%	-0.34	0.20	0.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.98	109.99	-0.016%	-0.068%	-0.225%	-0.225%	-0.34	1.65	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.80	112.86	-0.056%	-0.096%	-0.053%	-0.053%	-0.22	2.58	2.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.23	115.33	-0.092%	-0.096%	-0.007%	-0.007%	-0.11	3.14	3.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.14	122.27	-0.113%	-0.080%	0.002%	0.002%	-0.07	3.41	3.42
IE0034074488	3407448	4.5 Treas Bnd 2020	119.02	119.18	-0.134%	-0.080%	0.312%	0.312%	-0.03	3.83	3.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.28	123.47	-0.151%	-0.099%	0.361%	0.361%	0.04	4.30	4.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.54	-0.109%	-0.015%	1.211%	1.211%	0.23	5.95	5.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.29	124.50	-0.173%	-0.020%	1.602%	1.602%	0.43	6.27	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.39	121.59	-0.163%	-0.013%	1.901%	1.901%	0.68	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.77	140.00	-0.161%	0.027%	2.099%	2.099%	0.84	7.46	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.32	100.59	-0.263%	-0.015%			0.97	9.81	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.42	113.82	-0.352%	-0.148%	3.933%	3.933%	1.36	12.22	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.84	102.19	-0.341%	-0.406%	6.240%	6.240%	1.92	21.96	21.55

Return Price Performance			Index Price 03-Feb-2016	Previous Index Price 02-Feb-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.63	0.022%	0.051%	0.011%	0.011%	-0.34	0.20	0.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.61	-0.003%	0.000%	0.237%	0.237%	-0.34	1.65	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.13	114.18	-0.044%	-0.040%	0.316%	0.316%	-0.22	2.58	2.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.00	118.09	-0.080%	-0.042%	0.342%	0.342%	-0.11	3.14	3.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.88	124.00	-0.098%	-0.014%	0.448%	0.448%	-0.07	3.41	3.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.61	122.76	-0.120%	-0.027%	0.649%	0.649%	-0.03	3.83	3.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.76	124.94	-0.139%	-0.043%	0.733%	0.733%	0.04	4.30	4.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	104.25	-0.106%	-0.004%	1.276%	1.276%	0.23	5.95	5.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.70	127.91	-0.159%	0.022%	1.853%	1.853%	0.43	6.27	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.39	124.58	-0.152%	0.024%	2.119%	2.119%	0.68	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.61	144.82	-0.145%	0.078%	2.390%	2.390%	0.84	7.46	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.38	100.64	-0.260%	-0.001%			0.97	9.81	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	115.55	-0.341%	-0.117%	4.082%	4.082%	1.36	12.22	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.76	104.10	-0.329%	-0.372%	6.321%	6.321%	1.92	21.96	21.55