

Irish Stock Exchange Daily Bond Index Report

Friday 5 February, 2016

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Bond Indices Performance

Index	Close Value 05-Feb-2016	Previous Close Value 04-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.86	119.98	-0.104%	-0.26%	0.99%	0.99%	19.86%	5.81	5.77	0.81
All Bond Index (Return)	198.45	198.64	-0.093%	-0.19%	1.32%	1.32%	98.45%	5.81	5.77	0.81
Under 3 Bond Index (Clean)	92.85	92.88	-0.029%	-0.14%	-0.29%	-0.29%	-7.15%	1.54	1.55	-0.24
Under 3 Bond Index (Return)	143.13	143.16	-0.016%	-0.05%	0.14%	0.14%	43.13%	1.54	1.55	-0.24
Under 5 Bond Index (Clean)	105.93	106.00	-0.064%	-0.20%	-0.09%	-0.09%	5.93%	2.87	2.87	-0.05
Under 5 Bond Index (Return)	167.68	167.77	-0.052%	-0.12%	0.32%	0.32%	67.68%	2.87	2.87	-0.05
Under 10 Bond Index (Clean)	116.09	116.18	-0.077%	-0.20%	0.53%	0.53%	16.09%	4.36	4.35	0.38
Under 10 Bond Index (Return)	187.41	187.53	-0.065%	-0.12%	0.89%	0.89%	87.41%	4.36	4.35	0.38
5 Plus Bond Index (Clean)	131.13	131.33	-0.152%	-0.33%	2.36%	2.36%	31.13%	9.36	9.25	1.13
5 Plus Bond Index (Return)	221.05	221.36	-0.142%	-0.27%	2.57%	2.57%	121.05%	9.36	9.25	1.13
10 Plus Bond Index (Clean)	137.03	137.41	-0.275%	-0.63%	4.00%	4.00%	37.03%	14.75	14.51	1.60
10 Plus Bond Index (Return)	242.05	242.70	-0.266%	-0.59%	4.14%	4.14%	142.05%	14.75	14.51	1.60

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	100.93	3.69	293	104.62	0.00	8,132	8,207	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.90	1.66	110	111.56	0.00	6,389	7,022	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.68	1.36	110	114.04	0.00	9,256	10,429	10555
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.02	2.80	232	117.82	0.00	7,700	8,857	9072
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.97	1.78	110	123.75	0.00	6,767	8,253	8374
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.83	3.61	293	122.44	0.00	11,609	13,794	14214
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.11	1.51	110	124.62	0.00	8,252	10,159	10283
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.31	0.72	327	104.03	0.00	4,863	5,023	5058
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.05	3.44	322	127.49	0.00	5,480	6,797	6986
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.16	3.02	324	124.18	0.00	8,137	9,859	10105
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.46	4.87	329	144.33	0.00	11,745	16,380	16952
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.06	0.06	22	100.12	0.00	3,000	3,002	3004
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.04	1.75	266	114.79	0.00	7,928	8,962	9100
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.13	1.93	352	103.06	0.00	5,145	5,203	5302

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Bond Index Constituent

Clean Price Performance			Index Price 05-Feb-2016	Previous Index Price 04-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	100.93	100.94	-0.012%	-0.069%	-0.470%	-0.470%	-0.31	0.19	0.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.90	109.93	-0.025%	-0.134%	-0.290%	-0.290%	-0.34	1.64	1.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.68	112.73	-0.044%	-0.198%	-0.155%	-0.155%	-0.20	2.57	2.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.02	115.13	-0.089%	-0.273%	-0.184%	-0.184%	-0.07	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.97	122.07	-0.080%	-0.215%	-0.133%	-0.133%	-0.05	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.83	118.94	-0.090%	-0.241%	0.150%	0.150%	0.00	3.82	3.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.11	123.21	-0.085%	-0.241%	0.218%	0.218%	0.06	4.29	4.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	103.41	-0.094%	-0.128%	1.096%	1.096%	0.25	5.94	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.05	124.16	-0.086%	-0.207%	1.413%	1.413%	0.45	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.16	121.25	-0.068%	-0.198%	1.713%	1.713%	0.70	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.46	139.63	-0.120%	-0.197%	1.870%	1.870%	0.87	7.45	7.38
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.06	100.16	-0.092%	-0.271%			0.99	9.80	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.04	113.37	-0.287%	-0.480%	3.588%	3.588%	1.39	12.20	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.13	101.50	-0.362%	-1.102%	5.498%	5.498%	1.95	21.92	21.50

Return Price Performance			Index Price 05-Feb-2016	Previous Index Price 04-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	104.62	104.62	0.001%	0.018%	-0.022%	-0.022%	-0.31	0.19	0.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	111.57	-0.010%	-0.037%	0.200%	0.200%	-0.34	1.64	1.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.04	114.07	-0.033%	-0.120%	0.236%	0.236%	-0.20	2.57	2.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.82	117.91	-0.076%	-0.195%	0.189%	0.189%	-0.07	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.75	123.83	-0.066%	-0.121%	0.340%	0.340%	-0.05	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.44	122.54	-0.078%	-0.164%	0.511%	0.511%	0.00	3.82	3.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.62	124.71	-0.073%	-0.161%	0.614%	0.614%	0.06	4.29	4.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	104.12	-0.091%	-0.111%	1.167%	1.167%	0.25	5.94	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.49	127.59	-0.075%	-0.143%	1.685%	1.685%	0.45	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.18	124.25	-0.059%	-0.141%	1.951%	1.951%	0.70	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.33	144.48	-0.107%	-0.119%	2.189%	2.189%	0.87	7.45	7.38
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.12	100.21	-0.090%	-0.252%			0.99	9.80	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.79	115.11	-0.276%	-0.433%	3.753%	3.753%	1.39	12.20	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.06	103.42	-0.349%	-1.045%	5.603%	5.603%	1.95	21.92	21.50