

Irish Stock Exchange Daily Bond Index Report



Monday 8 February, 2016

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Bond Indices Performance

Index	Close Value 08-Feb-2016	Previous Close Value 05-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.80	119.86	-0.052%	-0.31%	0.94%	0.94%	19.80%	5.81	5.76	0.82
All Bond Index (Return)	198.41	198.45	-0.022%	-0.21%	1.30%	1.30%	98.41%	5.81	5.76	0.82
Under 3 Bond Index (Clean)	92.83	92.85	-0.026%	-0.16%	-0.32%	-0.32%	-7.17%	1.54	1.54	-0.24
Under 3 Bond Index (Return)	143.15	143.13	0.010%	-0.04%	0.15%	0.15%	43.15%	1.54	1.54	-0.24
Under 5 Bond Index (Clean)	105.90	105.93	-0.031%	-0.23%	-0.12%	-0.12%	5.90%	2.87	2.87	-0.05
Under 5 Bond Index (Return)	167.68	167.68	0.004%	-0.12%	0.32%	0.32%	67.68%	2.87	2.87	-0.05
Under 10 Bond Index (Clean)	116.03	116.09	-0.054%	-0.25%	0.48%	0.48%	16.03%	4.36	4.34	0.39
Under 10 Bond Index (Return)	187.37	187.41	-0.022%	-0.14%	0.87%	0.87%	87.37%	4.36	4.34	0.39
5 Plus Bond Index (Clean)	131.03	131.13	-0.076%	-0.40%	2.28%	2.28%	31.03%	9.36	9.25	1.14
5 Plus Bond Index (Return)	220.93	221.05	-0.053%	-0.32%	2.52%	2.52%	120.93%	9.36	9.25	1.14
10 Plus Bond Index (Clean)	136.98	137.03	-0.036%	-0.67%	3.96%	3.96%	36.98%	14.75	14.51	1.60
10 Plus Bond Index (Return)	242.00	242.05	-0.020%	-0.61%	4.12%	4.12%	142.00%	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	100.91	3.73	296	104.64	0.00	8,132	8,206	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.85	1.70	113	111.55	0.00	6,389	7,018	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.66	1.39	113	114.05	0.00	9,256	10,427	10556
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.89	2.83	235	117.73	0.00	7,700	8,847	9065
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.94	1.83	113	123.76	0.00	6,767	8,251	8374
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.81	3.65	296	122.46	0.00	11,609	13,792	14216
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.12	1.55	113	124.66	0.00	8,252	10,159	10287
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.30	0.72	330	104.02	0.00	4,863	5,023	5058
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.00	3.47	325	127.47	0.00	5,480	6,795	6985
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.01	3.05	327	124.06	0.00	8,137	9,847	10095
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.29	4.91	332	144.20	0.00	11,745	16,360	16937
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.90	0.07	25	99.96	0.00	3,000	2,997	2999
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.99	1.77	269	114.76	0.00	7,928	8,958	9098
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.18	1.95	355	103.13	0.00	5,145	5,205	5305

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Bond Index Constituent

Clean Price Performance			Index Price 08-Feb-2016	Previous Index Price 05-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	100.91	100.93	-0.015%	-0.084%	-0.485%	-0.485%	-0.30	0.19	0.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.85	109.90	-0.050%	-0.184%	-0.340%	-0.340%	-0.32	1.64	1.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.66	112.68	-0.018%	-0.215%	-0.173%	-0.173%	-0.20	2.57	2.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.89	115.02	-0.113%	-0.386%	-0.297%	-0.297%	-0.04	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.94	121.97	-0.029%	-0.244%	-0.162%	-0.162%	-0.05	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	118.83	-0.017%	-0.258%	0.133%	0.133%	0.01	3.82	3.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.12	123.11	0.006%	-0.235%	0.224%	0.224%	0.06	4.29	4.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.30	103.31	-0.010%	-0.137%	1.086%	1.086%	0.25	5.93	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.00	124.05	-0.043%	-0.249%	1.369%	1.369%	0.46	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.01	121.16	-0.125%	-0.322%	1.586%	1.586%	0.72	7.13	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.29	139.46	-0.123%	-0.320%	1.744%	1.744%	0.88	7.44	7.38
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.90	100.06	-0.168%	-0.439%			1.01	9.79	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.99	113.04	-0.044%	-0.524%	3.542%	3.542%	1.39	12.20	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.18	101.13	0.054%	-1.048%	5.555%	5.555%	1.95	21.92	21.50

Return Price Performance			Index Price 08-Feb-2016	Previous Index Price 05-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	104.64	104.62	0.021%	0.039%	-0.001%	-0.001%	-0.30	0.19	0.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	111.56	-0.009%	-0.046%	0.191%	0.191%	-0.32	1.64	1.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.05	114.04	0.015%	-0.105%	0.251%	0.251%	-0.20	2.57	2.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.73	117.82	-0.080%	-0.274%	0.109%	0.109%	-0.04	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.76	123.75	0.011%	-0.110%	0.351%	0.351%	-0.05	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.46	122.44	0.014%	-0.150%	0.525%	0.525%	0.01	3.82	3.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.66	124.62	0.039%	-0.123%	0.653%	0.653%	0.06	4.29	4.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.02	104.03	-0.004%	-0.115%	1.163%	1.163%	0.25	5.93	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.47	127.49	-0.016%	-0.159%	1.669%	1.669%	0.46	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.06	124.18	-0.099%	-0.240%	1.850%	1.850%	0.72	7.13	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.20	144.33	-0.088%	-0.207%	2.099%	2.099%	0.88	7.44	7.38
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.96	100.12	-0.160%	-0.411%			1.01	9.79	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.76	114.79	-0.026%	-0.459%	3.726%	3.726%	1.39	12.20	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.13	103.06	0.069%	-0.977%	5.676%	5.676%	1.95	21.92	21.50