

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 February, 2016

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Bond Indices Performance

Index	Close Value 09-Feb-2016	Previous Close Value 08-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.38	119.80	-0.345%	-0.65%	0.59%	0.59%	19.38%	5.79	5.74	0.87
All Bond Index (Return)	197.76	198.41	-0.327%	-0.54%	0.97%	0.97%	97.76%	5.79	5.74	0.87
Under 3 Bond Index (Clean)	92.78	92.83	-0.054%	-0.22%	-0.37%	-0.37%	-7.22%	1.54	1.54	-0.21
Under 3 Bond Index (Return)	143.09	143.15	-0.041%	-0.08%	0.11%	0.11%	43.09%	1.54	1.54	-0.21
Under 5 Bond Index (Clean)	105.76	105.90	-0.128%	-0.36%	-0.25%	-0.25%	5.76%	2.87	2.87	-0.01
Under 5 Bond Index (Return)	167.49	167.68	-0.115%	-0.23%	0.21%	0.21%	67.49%	2.87	2.87	-0.01
Under 10 Bond Index (Clean)	115.75	116.03	-0.234%	-0.49%	0.24%	0.24%	15.75%	4.35	4.33	0.44
Under 10 Bond Index (Return)	186.96	187.37	-0.219%	-0.36%	0.65%	0.65%	86.96%	4.35	4.33	0.44
5 Plus Bond Index (Clean)	130.23	131.03	-0.605%	-1.01%	1.66%	1.66%	30.23%	9.33	9.22	1.20
5 Plus Bond Index (Return)	219.64	220.93	-0.584%	-0.91%	1.92%	1.92%	119.64%	9.33	9.22	1.20
10 Plus Bond Index (Clean)	135.59	136.98	-1.014%	-1.68%	2.91%	2.91%	35.59%	14.70	14.46	1.67
10 Plus Bond Index (Return)	239.59	242.00	-0.995%	-1.60%	3.08%	3.08%	139.59%	14.70	14.46	1.67

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	100.90	3.74	297	104.64	0.00	8,132	8,205	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.83	1.72	114	111.55	0.00	6,389	7,017	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.54	1.41	114	113.95	0.00	9,256	10,416	10546
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.75	2.85	236	117.59	0.00	7,700	8,835	9054
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.73	1.84	114	123.57	0.00	6,767	8,237	8361
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.60	3.66	297	122.26	0.00	11,609	13,768	14193
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.85	1.56	114	124.41	0.00	8,252	10,137	10266
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.98	0.73	331	103.70	0.00	4,863	5,007	5042
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.54	3.48	326	127.02	0.00	5,480	6,769	6960
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.49	3.06	328	123.55	0.00	8,137	9,804	10053
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.64	4.93	333	143.56	0.00	11,745	16,283	16862
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.03	0.07	26	99.10	0.00	3,000	2,971	2973
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.13	1.78	270	113.91	0.00	7,928	8,889	9030
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.63	1.95	356	101.58	0.00	5,145	5,125	5226

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Bond Index Constituent

Clean Price Performance			Index Price 09-Feb-2016	Previous Index Price 08-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	100.90	100.91	-0.018%	-0.102%	-0.503%	-0.503%	-0.28	0.18	0.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.83	109.85	-0.018%	-0.202%	-0.358%	-0.358%	-0.31	1.63	1.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.54	112.66	-0.107%	-0.322%	-0.279%	-0.279%	-0.16	2.56	2.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.75	114.89	-0.129%	-0.514%	-0.425%	-0.425%	0.00	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.73	121.94	-0.171%	-0.414%	-0.332%	-0.332%	0.00	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.60	118.81	-0.177%	-0.434%	-0.044%	-0.044%	0.05	3.82	3.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.85	123.12	-0.217%	-0.451%	0.007%	0.007%	0.11	4.28	4.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.98	103.30	-0.313%	-0.450%	0.770%	0.770%	0.31	5.93	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	124.00	-0.373%	-0.621%	0.992%	0.992%	0.52	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.49	121.01	-0.429%	-0.750%	1.150%	1.150%	0.78	7.13	7.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.64	139.29	-0.469%	-0.787%	1.267%	1.267%	0.94	7.44	7.37
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.03	99.90	-0.866%	-1.301%			1.10	9.79	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.13	112.99	-0.761%	-1.281%	2.754%	2.754%	1.45	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.63	101.18	-1.535%	-2.567%	3.935%	3.935%	2.02	21.85	21.42

Return Price Performance			Index Price 09-Feb-2016	Previous Index Price 08-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	104.64	-0.005%	0.034%	-0.006%	-0.006%	-0.28	0.18	0.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	111.55	-0.004%	-0.050%	0.187%	0.187%	-0.31	1.63	1.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.95	114.05	-0.095%	-0.200%	0.156%	0.156%	-0.16	2.56	2.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.59	117.73	-0.116%	-0.390%	-0.007%	-0.007%	0.00	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.57	123.76	-0.155%	-0.265%	0.195%	0.195%	0.00	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.26	122.46	-0.161%	-0.311%	0.363%	0.363%	0.05	3.82	3.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.41	124.66	-0.203%	-0.325%	0.449%	0.449%	0.11	4.28	4.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	104.02	-0.309%	-0.423%	0.851%	0.851%	0.31	5.93	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.02	127.47	-0.355%	-0.513%	1.308%	1.308%	0.52	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.55	124.06	-0.411%	-0.650%	1.431%	1.431%	0.78	7.13	7.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.56	144.20	-0.442%	-0.648%	1.648%	1.648%	0.94	7.44	7.37
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.10	99.96	-0.862%	-1.270%			1.10	9.79	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.91	114.76	-0.744%	-1.200%	2.954%	2.954%	1.45	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.58	103.13	-1.500%	-2.462%	4.091%	4.091%	2.02	21.85	21.42