

Irish Stock Exchange Daily Bond Index Report

Wednesday 10 February, 2016

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Bond Indices Performance

Index	Close Value 10-Feb-2016	Previous Close Value 09-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.70	119.38	0.263%	-0.39%	0.86%	0.86%	19.70%	5.80	5.75	0.83
All Bond Index (Return)	198.29	197.76	0.267%	-0.27%	1.24%	1.24%	98.29%	5.80	5.75	0.83
Under 3 Bond Index (Clean)	92.78	92.78	0.005%	-0.21%	-0.37%	-0.37%	-7.22%	1.54	1.54	-0.22
Under 3 Bond Index (Return)	143.12	143.09	0.017%	-0.07%	0.13%	0.13%	43.12%	1.54	1.54	-0.22
Under 5 Bond Index (Clean)	105.84	105.76	0.077%	-0.29%	-0.17%	-0.17%	5.84%	2.86	2.87	-0.04
Under 5 Bond Index (Return)	167.64	167.49	0.087%	-0.14%	0.29%	0.29%	67.64%	2.86	2.87	-0.04
Under 10 Bond Index (Clean)	115.98	115.75	0.197%	-0.29%	0.44%	0.44%	15.98%	4.35	4.34	0.39
Under 10 Bond Index (Return)	187.34	186.96	0.203%	-0.16%	0.85%	0.85%	87.34%	4.35	4.34	0.39
5 Plus Bond Index (Clean)	130.87	130.23	0.490%	-0.52%	2.16%	2.16%	30.87%	9.34	9.23	1.15
5 Plus Bond Index (Return)	220.70	219.64	0.486%	-0.42%	2.41%	2.41%	120.70%	9.34	9.23	1.15
10 Plus Bond Index (Clean)	136.50	135.59	0.669%	-1.02%	3.60%	3.60%	36.50%	14.71	14.47	1.62
10 Plus Bond Index (Return)	241.19	239.59	0.665%	-0.94%	3.77%	3.77%	141.19%	14.71	14.47	1.62

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	100.89	3.76	298	104.65	0.00	8,132	8,205	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.83	1.73	115	111.56	0.00	6,389	7,017	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.56	1.42	115	113.98	0.00	9,256	10,418	10549
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.77	2.86	237	117.62	0.00	7,700	8,837	9057
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.82	1.86	115	123.68	0.00	6,767	8,243	8369
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.81	3.67	298	122.48	0.00	11,269	13,792	14219
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.06	1.58	115	124.64	0.00	8,252	10,155	10285
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.28	0.73	332	104.01	0.00	4,863	5,022	5058
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.01	3.49	327	127.50	0.00	5,480	6,795	6987
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.00	3.07	329	124.07	0.00	8,137	9,846	10095
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.25	4.94	334	144.19	0.00	11,745	16,356	16936
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.86	0.07	27	99.93	0.00	3,000	2,996	2998
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.87	1.78	271	114.65	0.00	7,928	8,948	9089
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.23	1.96	357	102.18	0.00	5,220	5,156	5257

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Bond Index Constituent

Clean Price Performance			Index Price 10-Feb-2016	Previous Index Price 09-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	100.89	100.90	-0.002%	-0.104%	-0.505%	-0.505%	-0.33	0.18	0.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.83	109.83	-0.003%	-0.204%	-0.361%	-0.361%	-0.32	1.63	1.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.56	112.54	0.016%	-0.306%	-0.263%	-0.263%	-0.17	2.56	2.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.77	114.75	0.017%	-0.497%	-0.408%	-0.408%	-0.01	3.12	3.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.82	121.73	0.075%	-0.340%	-0.258%	-0.258%	-0.03	3.39	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	118.60	0.177%	-0.258%	0.133%	0.133%	0.00	3.81	3.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.06	122.85	0.175%	-0.277%	0.182%	0.182%	0.06	4.28	4.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.28	102.98	0.299%	-0.152%	1.072%	1.072%	0.26	5.93	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.01	123.54	0.382%	-0.241%	1.377%	1.377%	0.46	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.00	120.49	0.423%	-0.329%	1.578%	1.578%	0.72	7.13	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.25	138.64	0.446%	-0.345%	1.719%	1.719%	0.88	7.44	7.37
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.86	99.03	0.833%	-0.478%			1.02	9.79	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.87	112.13	0.655%	-0.634%	3.427%	3.427%	1.40	12.19	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.23	99.63	0.597%	-1.985%	4.556%	4.556%	1.99	21.87	21.44

Return Price Performance			Index Price 10-Feb-2016	Previous Index Price 09-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	104.65	104.64	0.011%	0.045%	0.005%	0.005%	-0.33	0.18	0.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	111.55	0.011%	-0.039%	0.198%	0.198%	-0.32	1.63	1.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	113.95	0.027%	-0.173%	0.184%	0.184%	-0.17	2.56	2.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.59	0.027%	-0.363%	0.020%	0.020%	-0.01	3.12	3.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.68	123.57	0.087%	-0.178%	0.282%	0.282%	-0.03	3.39	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.48	122.26	0.182%	-0.130%	0.545%	0.545%	0.00	3.81	3.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.64	124.41	0.183%	-0.143%	0.633%	0.633%	0.06	4.28	4.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.70	0.300%	-0.125%	1.153%	1.153%	0.26	5.93	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.50	127.02	0.380%	-0.135%	1.693%	1.693%	0.46	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.07	123.55	0.421%	-0.232%	1.858%	1.858%	0.72	7.13	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.19	143.56	0.440%	-0.211%	2.095%	2.095%	0.88	7.44	7.37
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.93	99.10	0.836%	-0.445%			1.02	9.79	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	113.91	0.651%	-0.556%	3.624%	3.624%	1.40	12.19	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.18	101.58	0.591%	-1.886%	4.705%	4.705%	1.99	21.87	21.44