

Irish Stock Exchange Daily Bond Index Report

Thursday 11 February, 2016

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Bond Indices Performance

Index	Close Value 11-Feb-2016	Previous Close Value 10-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.43	119.70	-0.226%	-0.62%	0.63%	0.63%	19.43%	5.80	5.75	0.87
All Bond Index (Return)	197.87	198.29	-0.211%	-0.48%	1.02%	1.02%	97.87%	5.80	5.75	0.87
Under 3 Bond Index (Clean)	92.71	92.78	-0.081%	-0.29%	-0.45%	-0.45%	-7.29%	1.53	1.53	-0.19
Under 3 Bond Index (Return)	143.02	143.12	-0.068%	-0.13%	0.06%	0.06%	43.02%	1.53	1.53	-0.19
Under 5 Bond Index (Clean)	105.71	105.84	-0.130%	-0.42%	-0.30%	-0.30%	5.71%	2.85	2.85	0.00
Under 5 Bond Index (Return)	167.44	167.64	-0.116%	-0.26%	0.18%	0.18%	67.44%	2.85	2.85	0.00
Under 10 Bond Index (Clean)	115.75	115.98	-0.203%	-0.49%	0.24%	0.24%	15.75%	4.34	4.33	0.43
Under 10 Bond Index (Return)	186.99	187.34	-0.187%	-0.35%	0.66%	0.66%	86.99%	4.34	4.33	0.43
5 Plus Bond Index (Clean)	130.43	130.87	-0.341%	-0.86%	1.81%	1.81%	30.43%	9.34	9.23	1.18
5 Plus Bond Index (Return)	219.99	220.70	-0.326%	-0.75%	2.08%	2.08%	119.99%	9.34	9.23	1.18
10 Plus Bond Index (Clean)	135.99	136.50	-0.369%	-1.38%	3.22%	3.22%	35.99%	14.72	14.48	1.65
10 Plus Bond Index (Return)	240.32	241.19	-0.359%	-1.30%	3.40%	3.40%	140.32%	14.72	14.48	1.65

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	100.85	3.77	299	104.62	0.00	8,132	8,201	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.71	1.75	116	111.46	0.00	6,389	7,010	7121
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.45	1.43	116	113.88	0.00	9,256	10,408	10540
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.64	2.87	238	117.50	0.00	7,700	8,827	9048
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.66	1.88	116	123.53	0.00	6,767	8,232	8359
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.59	3.69	299	122.28	0.00	11,269	13,364	13779
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.82	1.59	116	124.41	0.00	8,252	10,135	10266
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.01	0.73	333	103.74	0.00	4,863	5,009	5044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.62	3.51	328	127.12	0.00	5,480	6,773	6966
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.60	3.07	330	123.67	0.00	8,137	9,813	10063
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.77	4.96	335	143.73	0.00	11,745	16,299	16881
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.52	0.08	28	99.59	0.00	4,000	2,985	2988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.47	1.79	272	114.25	0.00	7,928	8,916	9058
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.81	1.96	358	101.78	0.00	5,220	5,210	5312

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Bond Index Constituent

Clean Price Performance			Index Price 11-Feb-2016	Previous Index Price 10-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	100.85	100.89	-0.045%	-0.149%	-0.549%	-0.549%	-0.31	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.71	109.83	-0.102%	-0.306%	-0.463%	-0.463%	-0.29	1.62	1.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.45	112.56	-0.096%	-0.401%	-0.359%	-0.359%	-0.15	2.55	2.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.64	114.77	-0.113%	-0.610%	-0.521%	-0.521%	0.02	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.66	121.82	-0.134%	-0.473%	-0.391%	-0.391%	0.00	3.39	3.39
IE0034074488	3407448	4.5 Treas Bnd 2020	118.59	118.81	-0.183%	-0.441%	-0.051%	-0.051%	0.04	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.82	123.06	-0.196%	-0.472%	-0.015%	-0.015%	0.10	4.27	4.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.01	103.28	-0.267%	-0.419%	0.801%	0.801%	0.30	5.92	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.62	124.01	-0.319%	-0.559%	1.055%	1.055%	0.50	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.60	121.00	-0.333%	-0.661%	1.240%	1.240%	0.76	7.12	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.77	139.25	-0.347%	-0.691%	1.366%	1.366%	0.93	7.43	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.52	99.86	-0.340%	-0.817%			1.05	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.47	112.87	-0.354%	-0.986%	3.061%	3.061%	1.43	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.81	100.23	-0.411%	-2.388%	4.126%	4.126%	2.01	21.85	21.41

Return Price Performance			Index Price 11-Feb-2016	Previous Index Price 10-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	104.65	-0.032%	0.013%	-0.027%	-0.027%	-0.31	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.46	111.56	-0.087%	-0.126%	0.110%	0.110%	-0.29	1.62	1.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.88	113.98	-0.084%	-0.257%	0.099%	0.099%	-0.15	2.55	2.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.50	117.62	-0.100%	-0.463%	-0.080%	-0.080%	0.02	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.53	123.68	-0.119%	-0.297%	0.163%	0.163%	0.00	3.39	3.39
IE0034074488	3407448	4.5 Treas Bnd 2020	122.28	122.48	-0.168%	-0.298%	0.376%	0.376%	0.04	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.41	124.64	-0.182%	-0.324%	0.450%	0.450%	0.10	4.27	4.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	104.01	-0.263%	-0.388%	0.887%	0.887%	0.30	5.92	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.12	127.50	-0.301%	-0.435%	1.387%	1.387%	0.50	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.67	124.07	-0.318%	-0.548%	1.534%	1.534%	0.76	7.12	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.73	144.19	-0.325%	-0.535%	1.764%	1.764%	0.93	7.43	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.59	99.93	-0.337%	-0.781%			1.05	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.25	114.65	-0.344%	-0.898%	3.268%	3.268%	1.43	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.78	102.18	-0.397%	-2.276%	4.289%	4.289%	2.01	21.85	21.41