

# Irish Stock Exchange Daily Bond Index Report

Friday 12 February, 2016

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## Bond Indices Performance

Index	Close Value 12-Feb-2016	Previous Close Value 11-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.58	119.43	0.126%	-0.49%	0.76%	0.76%	19.58%	5.84	5.79	0.85
All Bond Index (Return)	198.13	197.87	0.133%	-0.35%	1.16%	1.16%	98.13%	5.84	5.79	0.85
Under 3 Bond Index (Clean)	92.67	92.71	-0.043%	-0.34%	-0.49%	-0.49%	-7.33%	1.52	1.53	-0.17
Under 3 Bond Index (Return)	142.98	143.02	-0.030%	-0.16%	0.03%	0.03%	42.98%	1.52	1.53	-0.17
Under 5 Bond Index (Clean)	105.66	105.71	-0.043%	-0.46%	-0.34%	-0.34%	5.66%	2.85	2.85	0.01
Under 5 Bond Index (Return)	167.39	167.44	-0.030%	-0.29%	0.15%	0.15%	67.39%	2.85	2.85	0.01
Under 10 Bond Index (Clean)	115.79	115.75	0.036%	-0.46%	0.27%	0.27%	15.79%	4.34	4.33	0.42
Under 10 Bond Index (Return)	187.07	186.99	0.046%	-0.30%	0.71%	0.71%	87.07%	4.34	4.33	0.42
5 Plus Bond Index (Clean)	130.85	130.43	0.327%	-0.54%	2.14%	2.14%	30.85%	9.36	9.26	1.15
5 Plus Bond Index (Return)	220.70	219.99	0.326%	-0.42%	2.41%	2.41%	120.70%	9.36	9.26	1.15
10 Plus Bond Index (Clean)	136.87	135.99	0.643%	-0.75%	3.88%	3.88%	36.87%	14.49	14.26	1.58
10 Plus Bond Index (Return)	241.86	240.32	0.639%	-0.67%	4.06%	4.06%	141.86%	14.49	14.26	1.58

## 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	100.84	3.78	300	104.62	0.00	8,132	8,200	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.67	1.76	117	111.43	0.00	6,389	7,007	7120
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.37	1.44	117	113.82	0.00	9,256	10,401	10534
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.64	2.88	239	117.52	0.00	7,700	8,827	9049
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.61	1.89	117	123.50	0.00	6,767	8,229	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.54	3.70	300	122.24	0.00	11,269	13,358	13775
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.72	1.60	117	124.32	0.00	8,252	10,127	10259
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.06	0.73	334	103.80	0.00	4,863	5,011	5047
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.76	3.52	329	127.27	0.00	5,480	6,781	6974
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.95	3.08	331	124.03	0.00	8,137	9,842	10093
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.01	4.97	336	143.98	0.00	11,745	16,327	16910
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.79	0.08	29	99.87	0.00	4,000	3,992	3995
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.98	1.80	273	114.78	0.00	7,928	8,957	9099
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.05	1.97	359	103.02	0.00	5,220	5,274	5377



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Feb-2016	Previous Index Price 11-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	100.84	100.85	-0.013%	-0.161%	-0.562%	-0.562%	-0.32	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.67	109.71	-0.039%	-0.345%	-0.502%	-0.502%	-0.27	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.37	112.45	-0.068%	-0.469%	-0.427%	-0.427%	-0.12	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.64	114.64	0.003%	-0.607%	-0.518%	-0.518%	0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.61	121.66	-0.039%	-0.511%	-0.430%	-0.430%	0.01	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.59	-0.044%	-0.484%	-0.094%	-0.094%	0.05	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.72	122.82	-0.085%	-0.557%	-0.099%	-0.099%	0.12	4.27	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.06	103.01	0.054%	-0.364%	0.856%	0.856%	0.29	5.92	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.76	123.62	0.113%	-0.446%	1.169%	1.169%	0.48	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.95	120.60	0.290%	-0.373%	1.534%	1.534%	0.72	7.12	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.01	138.77	0.169%	-0.522%	1.538%	1.538%	0.90	7.42	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.79	99.52	0.274%	-0.545%			1.02	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.98	112.47	0.461%	-0.530%	3.535%	3.535%	1.39	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.05	99.81	1.237%	-1.180%	5.414%	5.414%	1.95	21.90	21.48

Return Price Performance			Index Price 12-Feb-2016	Previous Index Price 11-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	0.000%	0.013%	-0.027%	-0.027%	-0.32	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.43	111.46	-0.025%	-0.151%	0.085%	0.085%	-0.27	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.82	113.88	-0.057%	-0.314%	0.042%	0.042%	-0.12	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.52	117.50	0.013%	-0.450%	-0.067%	-0.067%	0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.50	123.53	-0.025%	-0.322%	0.138%	0.138%	0.01	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	122.24	122.28	-0.032%	-0.329%	0.344%	0.344%	0.05	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.32	124.41	-0.072%	-0.397%	0.377%	0.377%	0.12	4.27	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.74	0.056%	-0.332%	0.943%	0.943%	0.29	5.92	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.27	127.12	0.118%	-0.318%	1.507%	1.507%	0.48	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.03	123.67	0.290%	-0.260%	1.829%	1.829%	0.72	7.12	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.98	143.73	0.174%	-0.362%	1.941%	1.941%	0.90	7.42	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.87	99.59	0.276%	-0.507%			1.02	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.78	114.25	0.460%	-0.442%	3.743%	3.743%	1.39	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.02	101.78	1.218%	-1.085%	5.560%	5.560%	1.95	21.90	21.48