

Irish Stock Exchange Daily Bond Index Report



Monday 15 February, 2016

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 15-Feb-2016	Close Value 12-Feb-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.68	119.58	0.085%	-0.41%	0.84%	0.84%	19.68%	5.84	5.80	0.83
All Bond Index (Return)	198.35	198.13	0.112%	-0.24%	1.27%	1.27%	98.35%	5.84	5.80	0.83
Under 3 Bond Index (Clean)	92.63	92.67	-0.039%	-0.38%	-0.53%	-0.53%	-7.37%	1.52	1.52	-0.16
Under 3 Bond Index (Return)	142.97	142.98	-0.001%	-0.17%	0.03%	0.03%	42.97%	1.52	1.52	-0.16
Under 5 Bond Index (Clean)	105.69	105.66	0.027%	-0.43%	-0.32%	-0.32%	5.69%	2.84	2.85	-0.01
Under 5 Bond Index (Return)	167.49	167.39	0.060%	-0.23%	0.21%	0.21%	67.49%	2.84	2.85	-0.01
Under 10 Bond Index (Clean)	115.86	115.79	0.063%	-0.39%	0.34%	0.34%	15.86%	4.34	4.33	0.41
Under 10 Bond Index (Return)	187.24	187.07	0.092%	-0.21%	0.80%	0.80%	87.24%	4.34	4.33	0.41
5 Plus Bond Index (Clean)	131.05	130.85	0.154%	-0.38%	2.30%	2.30%	31.05%	9.37	9.26	1.13
5 Plus Bond Index (Return)	221.08	220.70	0.171%	-0.25%	2.59%	2.59%	121.08%	9.37	9.26	1.13
10 Plus Bond Index (Clean)	137.16	136.87	0.210%	-0.54%	4.10%	4.10%	37.16%	14.49	14.27	1.57
10 Plus Bond Index (Return)	242.39	241.86	0.222%	-0.45%	4.29%	4.29%	142.39%	14.49	14.27	1.57

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	100.82	3.82	303	104.64	0.00	8,132	8,198	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.63	1.81	120	111.43	0.00	6,389	7,004	7120
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.31	1.48	120	113.79	0.00	9,256	10,395	10532
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.69	2.92	242	117.61	0.00	7,700	8,831	9056
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.63	1.94	120	123.57	0.00	6,767	8,230	8362
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.60	3.74	303	122.34	0.00	11,269	13,365	13786
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.90	1.64	120	124.54	0.00	8,252	10,142	10277
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.18	0.74	337	103.91	0.00	4,863	5,017	5053
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.91	3.55	332	127.46	0.00	5,480	6,790	6984
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.14	3.11	334	124.25	0.00	8,137	9,857	10110
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.17	5.02	339	144.18	0.00	11,745	16,345	16934
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.98	0.09	32	100.07	0.00	4,000	3,999	4003
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.19	1.82	276	115.00	0.00	7,928	8,973	9117
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.32	1.98	362	103.31	0.00	5,260	5,289	5392

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Bond Index Constituent

Clean Price Performance			Index Price 15-Feb-2016	Previous Index Price 12-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	100.82	100.84	-0.017%	-0.178%	-0.579%	-0.579%	-0.29	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.63	109.67	-0.041%	-0.386%	-0.543%	-0.543%	-0.25	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.31	112.37	-0.053%	-0.523%	-0.480%	-0.480%	-0.11	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.69	114.64	0.045%	-0.562%	-0.473%	-0.473%	-0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.63	121.61	0.020%	-0.492%	-0.410%	-0.410%	0.00	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.60	118.54	0.054%	-0.431%	-0.040%	-0.040%	0.03	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.90	122.72	0.147%	-0.411%	0.047%	0.047%	0.08	4.27	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.18	103.06	0.109%	-0.256%	0.966%	0.966%	0.27	5.91	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.91	123.76	0.128%	-0.319%	1.298%	1.298%	0.46	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	120.95	0.153%	-0.221%	1.689%	1.689%	0.70	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.17	139.01	0.115%	-0.408%	1.654%	1.654%	0.89	7.42	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.98	99.79	0.192%	-0.354%			1.00	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.19	112.98	0.181%	-0.350%	3.723%	3.723%	1.37	12.18	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.32	101.05	0.271%	-0.912%	5.700%	5.700%	1.94	21.90	21.49

Return Price Performance			Index Price 15-Feb-2016	Previous Index Price 12-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	0.020%	0.033%	-0.007%	-0.007%	-0.29	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.43	111.43	0.000%	-0.151%	0.085%	0.085%	-0.25	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.79	113.82	-0.020%	-0.334%	0.022%	0.022%	-0.11	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.61	117.52	0.075%	-0.375%	0.008%	0.008%	-0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.57	123.50	0.059%	-0.263%	0.197%	0.197%	0.00	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	122.34	122.24	0.083%	-0.247%	0.427%	0.427%	0.03	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.54	124.32	0.178%	-0.220%	0.555%	0.555%	0.08	4.27	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.80	0.115%	-0.218%	1.059%	1.059%	0.27	5.91	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.46	127.27	0.149%	-0.169%	1.658%	1.658%	0.46	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.25	124.03	0.172%	-0.088%	2.004%	2.004%	0.70	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.18	143.98	0.142%	-0.221%	2.085%	2.085%	0.89	7.42	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.07	99.87	0.201%	-0.307%			1.00	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	114.78	0.196%	-0.247%	3.946%	3.946%	1.37	12.18	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.31	103.02	0.282%	-0.806%	5.858%	5.858%	1.94	21.90	21.49