

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 February, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 16-Feb-2016	Previous Close Value 15-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.57	119.68	-0.090%	-0.50%	0.75%	0.75%	19.57%	5.86	5.81	0.85
All Bond Index (Return)	198.20	198.35	-0.079%	-0.32%	1.19%	1.19%	98.20%	5.86	5.81	0.85
Under 3 Bond Index (Clean)	92.61	92.63	-0.023%	-0.40%	-0.55%	-0.55%	-7.39%	1.52	1.52	-0.15
Under 3 Bond Index (Return)	142.96	142.97	-0.010%	-0.18%	0.02%	0.02%	42.96%	1.52	1.52	-0.15
Under 5 Bond Index (Clean)	105.67	105.69	-0.017%	-0.45%	-0.33%	-0.33%	5.67%	2.84	2.84	0.00
Under 5 Bond Index (Return)	167.48	167.49	-0.005%	-0.24%	0.20%	0.20%	67.48%	2.84	2.84	0.00
Under 10 Bond Index (Clean)	115.79	115.86	-0.059%	-0.45%	0.28%	0.28%	15.79%	4.34	4.32	0.42
Under 10 Bond Index (Return)	187.16	187.24	-0.046%	-0.26%	0.76%	0.76%	87.16%	4.34	4.32	0.42
5 Plus Bond Index (Clean)	130.82	131.05	-0.176%	-0.56%	2.12%	2.12%	30.82%	9.41	9.30	1.16
5 Plus Bond Index (Return)	220.72	221.08	-0.166%	-0.42%	2.42%	2.42%	120.72%	9.41	9.30	1.16
10 Plus Bond Index (Clean)	136.78	137.16	-0.272%	-0.81%	3.81%	3.81%	36.78%	14.63	14.40	1.59
10 Plus Bond Index (Return)	241.75	242.39	-0.264%	-0.71%	4.01%	4.01%	141.75%	14.63	14.40	1.59

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	100.81	3.83	304	104.64	0.00	8,132	8,198	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.60	1.82	121	111.42	0.00	6,389	7,002	7119
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.28	1.49	121	113.77	0.00	9,256	10,392	10530
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.71	2.93	243	117.64	0.00	7,700	8,833	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.59	1.96	121	123.55	0.00	6,767	8,227	8360
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.60	3.75	304	122.35	0.00	11,269	13,365	13787
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.85	1.66	121	124.51	0.00	8,252	10,138	10275
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.12	0.74	338	103.86	0.00	4,863	5,014	5050
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.80	3.56	333	127.36	0.00	5,480	6,784	6979
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.99	3.12	335	124.11	0.00	8,137	9,844	10098
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.92	5.03	340	143.95	0.00	11,745	16,317	16907
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.74	0.09	33	99.83	0.00	4,000	3,990	3993
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.91	1.82	277	114.73	0.00	7,928	8,952	9096
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.97	1.99	363	102.96	0.00	5,260	5,311	5415

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Bond Index Constituent

Clean Price Performance			Index Price 16-Feb-2016	Previous Index Price 15-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	100.81	100.82	-0.008%	-0.186%	-0.587%	-0.587%	-0.33	0.16	0.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.60	109.63	-0.027%	-0.413%	-0.570%	-0.570%	-0.25	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.28	112.31	-0.031%	-0.554%	-0.511%	-0.511%	-0.10	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.71	114.69	0.016%	-0.546%	-0.457%	-0.457%	-0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.59	121.63	-0.035%	-0.526%	-0.445%	-0.445%	0.01	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.60	118.60	0.000%	-0.431%	-0.040%	-0.040%	0.03	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.85	122.90	-0.037%	-0.448%	0.010%	0.010%	0.09	4.26	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.12	103.18	-0.053%	-0.309%	0.912%	0.912%	0.28	5.91	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.80	123.91	-0.089%	-0.408%	1.208%	1.208%	0.48	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.99	121.14	-0.124%	-0.344%	1.563%	1.563%	0.72	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.92	139.17	-0.176%	-0.583%	1.476%	1.476%	0.91	7.42	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.74	99.98	-0.240%	-0.593%			1.03	9.77	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	113.19	-0.243%	-0.592%	3.471%	3.471%	1.39	12.17	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.97	101.32	-0.344%	-1.254%	5.336%	5.336%	1.96	22.32	21.89

Return Price Performance			Index Price 16-Feb-2016	Previous Index Price 15-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	0.004%	0.037%	-0.003%	-0.003%	-0.33	0.16	0.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.42	111.43	-0.013%	-0.165%	0.072%	0.072%	-0.25	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.77	113.79	-0.019%	-0.353%	0.003%	0.003%	-0.10	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.64	117.61	0.026%	-0.350%	0.033%	0.033%	-0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.55	123.57	-0.021%	-0.284%	0.176%	0.176%	0.01	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	122.35	122.34	0.010%	-0.237%	0.437%	0.437%	0.03	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.51	124.54	-0.026%	-0.245%	0.530%	0.530%	0.09	4.26	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.91	-0.051%	-0.269%	1.008%	1.008%	0.28	5.91	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.36	127.46	-0.078%	-0.247%	1.579%	1.579%	0.48	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.11	124.25	-0.113%	-0.201%	1.889%	1.889%	0.72	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.95	144.18	-0.160%	-0.380%	1.922%	1.922%	0.91	7.42	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.83	100.07	-0.238%	-0.544%			1.03	9.77	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.73	115.00	-0.234%	-0.481%	3.703%	3.703%	1.39	12.17	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.96	103.31	-0.333%	-1.136%	5.506%	5.506%	1.96	22.32	21.89