

# Irish Stock Exchange Daily Bond Index Report

Wednesday 17 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 17-Feb-2016	Previous Close Value 16-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.66	119.57	0.073%	-0.42%	0.82%	0.82%	19.66%	5.87	5.82	0.84
All Bond Index (Return)	198.36	198.20	0.081%	-0.24%	1.27%	1.27%	98.36%	5.87	5.82	0.84
Under 3 Bond Index (Clean)	92.59	92.61	-0.022%	-0.42%	-0.57%	-0.57%	-7.41%	1.51	1.52	-0.15
Under 3 Bond Index (Return)	142.95	142.96	-0.009%	-0.19%	0.01%	0.01%	42.95%	1.51	1.52	-0.15
Under 5 Bond Index (Clean)	105.65	105.67	-0.026%	-0.47%	-0.36%	-0.36%	5.65%	2.84	2.84	0.00
Under 5 Bond Index (Return)	167.46	167.48	-0.014%	-0.25%	0.19%	0.19%	67.46%	2.84	2.84	0.00
Under 10 Bond Index (Clean)	115.81	115.79	0.010%	-0.44%	0.29%	0.29%	15.81%	4.34	4.32	0.41
Under 10 Bond Index (Return)	187.19	187.16	0.020%	-0.24%	0.78%	0.78%	87.19%	4.34	4.32	0.41
5 Plus Bond Index (Clean)	131.07	130.82	0.189%	-0.37%	2.31%	2.31%	31.07%	9.42	9.31	1.14
5 Plus Bond Index (Return)	221.14	220.72	0.192%	-0.23%	2.62%	2.62%	121.14%	9.42	9.31	1.14
10 Plus Bond Index (Clean)	137.37	136.78	0.432%	-0.38%	4.26%	4.26%	37.37%	14.64	14.42	1.56
10 Plus Bond Index (Return)	242.80	241.75	0.431%	-0.28%	4.46%	4.46%	142.80%	14.64	14.42	1.56

## 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	100.79	3.84	305	104.63	0.00	8,132	8,196	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.56	1.84	122	111.40	0.00	6,389	7,000	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.26	1.50	122	113.76	0.00	9,256	10,390	10530
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.67	2.94	244	117.61	0.00	7,700	8,829	9056
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.56	1.97	122	123.53	0.00	6,767	8,225	8359
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.58	3.76	305	122.34	0.00	11,269	13,362	13786
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.81	1.67	122	124.48	0.00	8,252	10,135	10272
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.74	339	103.83	0.00	4,863	5,013	5049
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.89	3.57	334	127.46	0.00	5,480	6,788	6984
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.08	3.13	336	124.21	0.00	8,137	9,852	10107
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.06	5.05	341	144.11	0.00	11,745	16,333	16926
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.99	0.09	34	100.08	0.00	4,000	4,000	4003
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.33	1.83	278	115.15	0.00	7,928	8,984	9129
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.66	2.00	364	103.66	0.00	5,260	5,347	5452



# Irish Stock Exchange Daily Bond Index Report

Wednesday 17 February, 2016

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

## Bond Index Constituent

Clean Price Performance			Index Price 17-Feb-2016	Previous Index Price 16-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	100.79	100.81	-0.020%	-0.206%	-0.606%	-0.606%	-0.29	0.16	0.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.56	109.60	-0.032%	-0.445%	-0.602%	-0.602%	-0.24	1.61	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.26	112.28	-0.016%	-0.570%	-0.527%	-0.527%	-0.10	2.54	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.67	114.71	-0.036%	-0.582%	-0.493%	-0.493%	-0.01	3.10	3.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.56	121.59	-0.026%	-0.552%	-0.471%	-0.471%	0.01	3.38	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	118.60	-0.020%	-0.451%	-0.061%	-0.061%	0.03	3.79	3.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.81	122.85	-0.032%	-0.480%	-0.022%	-0.022%	0.09	4.26	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	103.12	-0.029%	-0.338%	0.883%	0.883%	0.29	5.91	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.89	123.80	0.068%	-0.340%	1.277%	1.277%	0.46	6.23	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.08	120.99	0.079%	-0.266%	1.643%	1.643%	0.71	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.06	138.92	0.101%	-0.483%	1.578%	1.578%	0.89	7.42	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.99	99.74	0.251%	-0.344%			1.00	9.77	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.33	112.91	0.365%	-0.229%	3.849%	3.849%	1.36	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.66	100.97	0.680%	-0.582%	6.053%	6.053%	1.93	22.34	21.92

Return Price Performance			Index Price 17-Feb-2016	Previous Index Price 16-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	104.63	104.64	-0.007%	0.031%	-0.010%	-0.010%	-0.29	0.16	0.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	111.42	-0.018%	-0.183%	0.054%	0.054%	-0.24	1.61	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.76	113.77	-0.005%	-0.358%	-0.003%	-0.003%	-0.10	2.54	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.61	117.64	-0.025%	-0.374%	0.009%	0.009%	-0.01	3.10	3.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.53	123.55	-0.013%	-0.297%	0.163%	0.163%	0.01	3.38	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.34	122.35	-0.010%	-0.247%	0.427%	0.427%	0.03	3.79	3.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.48	124.51	-0.021%	-0.266%	0.509%	0.509%	0.09	4.26	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.86	-0.027%	-0.296%	0.980%	0.980%	0.29	5.91	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.46	127.36	0.075%	-0.172%	1.655%	1.655%	0.46	6.23	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.21	124.11	0.084%	-0.117%	1.974%	1.974%	0.71	7.11	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.11	143.95	0.108%	-0.273%	2.032%	2.032%	0.89	7.42	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.08	99.83	0.253%	-0.292%			1.00	9.77	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	114.73	0.365%	-0.117%	4.082%	4.082%	1.36	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.66	102.96	0.673%	-0.470%	6.216%	6.216%	1.93	22.34	21.92