

Irish Stock Exchange Daily Bond Index Report

Thursday 18 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 18-Feb-2016	Previous Close Value 17-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.90	119.66	0.199%	-0.23%	1.02%	1.02%	19.90%	5.87	5.83	0.81
All Bond Index (Return)	198.76	198.36	0.204%	-0.03%	1.48%	1.48%	98.76%	5.87	5.83	0.81
Under 3 Bond Index (Clean)	92.56	92.59	-0.038%	-0.46%	-0.61%	-0.61%	-7.44%	1.51	1.51	-0.14
Under 3 Bond Index (Return)	142.91	142.95	-0.026%	-0.21%	-0.02%	-0.02%	42.91%	1.51	1.51	-0.14
Under 5 Bond Index (Clean)	105.66	105.65	0.009%	-0.46%	-0.35%	-0.35%	5.66%	2.83	2.83	-0.02
Under 5 Bond Index (Return)	167.50	167.46	0.020%	-0.23%	0.21%	0.21%	67.50%	2.83	2.83	-0.02
Under 10 Bond Index (Clean)	115.92	115.81	0.099%	-0.34%	0.39%	0.39%	15.92%	4.33	4.32	0.39
Under 10 Bond Index (Return)	187.40	187.19	0.107%	-0.13%	0.89%	0.89%	87.40%	4.33	4.32	0.39
5 Plus Bond Index (Clean)	131.62	131.07	0.421%	0.05%	2.74%	2.74%	31.62%	9.43	9.33	1.09
5 Plus Bond Index (Return)	222.06	221.14	0.418%	0.19%	3.05%	3.05%	122.06%	9.43	9.33	1.09
10 Plus Bond Index (Clean)	138.42	137.37	0.762%	0.38%	5.06%	5.06%	38.42%	14.67	14.45	1.51
10 Plus Bond Index (Return)	244.63	242.80	0.757%	0.47%	5.25%	5.25%	144.63%	14.67	14.45	1.51

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	100.75	3.86	306	104.61	0.00	8,132	8,193	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.51	1.85	123	111.36	0.00	6,389	6,996	7115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.23	1.52	123	113.74	0.00	9,256	10,387	10527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.68	2.95	245	117.63	0.00	7,700	8,830	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.56	1.99	123	123.55	0.00	6,767	8,225	8360
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.64	3.77	306	122.42	0.00	11,269	13,370	13795
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.91	1.69	123	124.59	0.00	8,252	10,142	10281
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.27	0.75	340	104.01	0.00	4,863	5,021	5057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.12	3.58	335	127.70	0.00	5,480	6,801	6997
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.39	3.14	337	124.52	0.00	8,137	9,877	10132
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.50	5.06	342	144.56	0.00	11,745	16,384	16978
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.40	0.10	35	100.49	0.00	4,000	4,016	4020
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.02	1.84	279	115.86	0.00	7,928	9,039	9185
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.96	0.00	0	102.96	2.00	5,260	5,415	5520

Irish Stock Exchange Daily Bond Index Report

Thursday 18 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 18-Feb-2016	Previous Index Price 17-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	100.75	100.79	-0.037%	-0.243%	-0.643%	-0.643%	-0.30	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.51	109.56	-0.050%	-0.495%	-0.651%	-0.651%	-0.23	1.60	1.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.23	112.26	-0.031%	-0.601%	-0.558%	-0.558%	-0.10	2.53	2.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.68	114.67	0.010%	-0.572%	-0.483%	-0.483%	-0.02	3.10	3.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.56	121.56	0.000%	-0.552%	-0.471%	-0.471%	0.00	3.37	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	118.64	118.58	0.055%	-0.396%	-0.006%	-0.006%	0.01	3.79	3.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.91	122.81	0.077%	-0.403%	0.055%	0.055%	0.07	4.25	4.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.27	103.09	0.170%	-0.169%	1.054%	1.054%	0.26	5.90	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.12	123.89	0.190%	-0.150%	1.470%	1.470%	0.43	6.23	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.39	121.08	0.252%	-0.015%	1.899%	1.899%	0.67	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.50	139.06	0.313%	-0.172%	1.896%	1.896%	0.85	7.41	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.40	99.99	0.408%	0.063%			0.96	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.02	113.33	0.613%	0.383%	4.486%	4.486%	1.31	12.18	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.96	101.66	1.277%	0.687%	7.407%	7.407%	1.87	22.39	21.98

Return Price Performance			Index Price 18-Feb-2016	Previous Index Price 17-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	104.61	104.63	-0.024%	0.007%	-0.033%	-0.033%	-0.30	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.36	111.40	-0.036%	-0.219%	0.018%	0.018%	-0.23	1.60	1.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.74	113.76	-0.020%	-0.378%	-0.023%	-0.023%	-0.10	2.53	2.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.61	0.020%	-0.355%	0.028%	0.028%	-0.02	3.10	3.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.55	123.53	0.013%	-0.284%	0.176%	0.176%	0.00	3.37	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.42	122.34	0.064%	-0.183%	0.491%	0.491%	0.01	3.79	3.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.59	124.48	0.088%	-0.179%	0.597%	0.597%	0.07	4.25	4.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.83	0.170%	-0.126%	1.152%	1.152%	0.26	5.90	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.70	127.46	0.193%	0.020%	1.851%	1.851%	0.43	6.23	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.52	124.21	0.253%	0.135%	2.232%	2.232%	0.67	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.56	144.11	0.312%	0.039%	2.351%	2.351%	0.85	7.41	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.49	100.08	0.411%	0.118%			0.96	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.86	115.15	0.610%	0.492%	4.716%	4.716%	1.31	12.18	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.96	103.66	-0.672%	-1.140%	5.502%	5.502%	1.87	22.39	21.98