

Irish Stock Exchange Daily Bond Index Report

Monday 22 February, 2016

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Bond Indices Performance

Index	Close Value 22-Feb-2016	Previous Close Value 19-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.85	119.99	-0.123%	-0.27%	0.98%	0.98%	19.85%	5.86	5.81	0.81
All Bond Index (Return)	198.75	198.93	-0.092%	-0.04%	1.47%	1.47%	98.75%	5.86	5.81	0.81
Under 3 Bond Index (Clean)	92.57	92.58	-0.009%	-0.45%	-0.60%	-0.60%	-7.43%	1.50	1.50	-0.17
Under 3 Bond Index (Return)	142.99	142.95	0.027%	-0.15%	0.04%	0.04%	42.99%	1.50	1.50	-0.17
Under 5 Bond Index (Clean)	105.63	105.69	-0.059%	-0.49%	-0.37%	-0.37%	5.63%	2.83	2.83	-0.02
Under 5 Bond Index (Return)	167.53	167.57	-0.023%	-0.21%	0.23%	0.23%	67.53%	2.83	2.83	-0.02
Under 10 Bond Index (Clean)	115.86	115.98	-0.109%	-0.40%	0.33%	0.33%	15.86%	4.33	4.31	0.39
Under 10 Bond Index (Return)	187.37	187.52	-0.077%	-0.14%	0.87%	0.87%	87.37%	4.33	4.31	0.39
5 Plus Bond Index (Clean)	131.53	131.79	-0.200%	-0.02%	2.67%	2.67%	31.53%	9.41	9.30	1.10
5 Plus Bond Index (Return)	221.98	222.36	-0.174%	0.15%	3.01%	3.01%	121.98%	9.41	9.30	1.10
10 Plus Bond Index (Clean)	138.44	138.72	-0.200%	0.39%	5.07%	5.07%	38.44%	14.63	14.42	1.51
10 Plus Bond Index (Return)	244.72	245.17	-0.184%	0.51%	5.29%	5.29%	144.72%	14.63	14.42	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	100.73	3.91	310	104.64	0.00	8,132	8,191	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.50	1.91	127	111.41	0.00	6,389	6,996	7118
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.28	1.57	127	113.85	0.00	9,256	10,392	10537
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.69	3.00	249	117.70	0.00	7,700	8,831	9063
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.52	2.05	127	123.57	0.00	6,767	8,223	8362
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.59	3.82	310	122.41	0.00	11,269	13,363	13794
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.79	1.74	127	124.53	0.00	8,252	10,132	10276
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.75	344	103.92	0.00	4,863	5,017	5053
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.99	3.62	339	127.61	0.00	5,480	6,794	6992
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.29	3.18	341	124.46	0.00	8,137	9,869	10128
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.31	5.12	346	144.43	0.00	11,745	16,362	16963
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.27	0.11	39	100.38	0.00	4,000	4,011	4015
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.89	1.86	283	115.75	0.00	7,928	9,029	9176
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.31	0.02	4	103.33	0.00	5,260	5,433	5435

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Bond Index Constituent

Clean Price Performance			Index Price 22-Feb-2016	Previous Index Price 19-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	100.73	100.74	-0.008%	-0.265%	-0.666%	-0.666%	-0.33	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.50	109.51	-0.011%	-0.502%	-0.658%	-0.658%	-0.25	1.60	1.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.28	112.29	-0.009%	-0.552%	-0.510%	-0.510%	-0.13	2.53	2.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.69	114.75	-0.050%	-0.559%	-0.470%	-0.470%	-0.03	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.52	121.61	-0.070%	-0.583%	-0.502%	-0.502%	0.00	3.36	3.36
IE0034074488	3407448	4.5 Treas Bnd 2020	118.59	118.68	-0.080%	-0.445%	-0.055%	-0.055%	0.02	3.78	3.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.79	122.98	-0.154%	-0.500%	-0.042%	-0.042%	0.09	4.25	4.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	103.32	-0.147%	-0.261%	0.961%	0.961%	0.27	5.89	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.99	124.25	-0.212%	-0.257%	1.361%	1.361%	0.45	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.29	121.52	-0.189%	-0.095%	1.817%	1.817%	0.68	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.31	139.61	-0.215%	-0.306%	1.759%	1.759%	0.87	7.41	7.34
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.27	100.55	-0.271%	-0.062%			0.97	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.89	114.08	-0.169%	0.266%	4.364%	4.364%	1.32	12.17	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.31	103.52	-0.200%	1.030%	7.772%	7.772%	1.85	22.39	21.99

Return Price Performance			Index Price 22-Feb-2016	Previous Index Price 19-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	104.61	0.029%	0.033%	-0.007%	-0.007%	-0.33	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.41	111.38	0.031%	-0.170%	0.066%	0.066%	-0.25	1.60	1.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.85	113.82	0.024%	-0.286%	0.069%	0.069%	-0.13	2.53	2.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.70	117.72	-0.017%	-0.301%	0.082%	0.082%	-0.03	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.57	123.61	-0.029%	-0.262%	0.198%	0.198%	0.00	3.36	3.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.41	122.47	-0.047%	-0.191%	0.484%	0.484%	0.02	3.78	3.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.53	124.68	-0.119%	-0.231%	0.544%	0.544%	0.09	4.25	4.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	104.07	-0.139%	-0.208%	1.069%	1.069%	0.27	5.89	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.61	127.84	-0.181%	-0.050%	1.779%	1.779%	0.45	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.46	124.67	-0.162%	0.087%	2.183%	2.183%	0.68	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.43	144.68	-0.177%	-0.050%	2.260%	2.260%	0.87	7.41	7.34
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.38	100.64	-0.262%	0.004%			0.97	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.75	115.92	-0.149%	0.399%	4.620%	4.620%	1.32	12.17	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.33	103.52	-0.184%	-0.783%	5.883%	5.883%	1.85	22.39	21.99