

Irish Stock Exchange Daily Bond Index Report

Tuesday 23 February, 2016

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Feb-2016	Previous Close Value 22-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.39	119.85	-0.383%	-0.65%	0.59%	0.59%	19.39%	5.83	5.78	0.87
All Bond Index (Return)	198.02	198.75	-0.365%	-0.40%	1.10%	1.10%	98.02%	5.83	5.78	0.87
Under 3 Bond Index (Clean)	92.52	92.57	-0.056%	-0.50%	-0.65%	-0.65%	-7.49%	1.50	1.50	-0.14
Under 3 Bond Index (Return)	142.93	142.99	-0.043%	-0.19%	0.00%	0.00%	42.93%	1.50	1.50	-0.14
Under 5 Bond Index (Clean)	105.49	105.63	-0.137%	-0.62%	-0.51%	-0.51%	5.49%	2.82	2.82	0.03
Under 5 Bond Index (Return)	167.33	167.53	-0.123%	-0.33%	0.11%	0.11%	67.33%	2.82	2.82	0.03
Under 10 Bond Index (Clean)	115.56	115.86	-0.255%	-0.65%	0.08%	0.08%	15.56%	4.32	4.30	0.45
Under 10 Bond Index (Return)	186.92	187.37	-0.239%	-0.38%	0.63%	0.63%	86.92%	4.32	4.30	0.45
5 Plus Bond Index (Clean)	130.65	131.53	-0.671%	-0.69%	1.98%	1.98%	30.65%	9.37	9.27	1.16
5 Plus Bond Index (Return)	220.54	221.98	-0.649%	-0.50%	2.34%	2.34%	120.54%	9.37	9.27	1.16
10 Plus Bond Index (Clean)	136.92	138.44	-1.102%	-0.71%	3.92%	3.92%	36.92%	14.58	14.35	1.58
10 Plus Bond Index (Return)	242.06	244.72	-1.089%	-0.59%	4.14%	4.14%	142.06%	14.58	14.35	1.58

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	100.71	3.92	311	104.63	0.00	8,132	8,190	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.41	1.93	128	111.34	0.00	6,389	6,990	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.20	1.58	128	113.78	0.00	9,256	10,385	10531
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.52	3.01	250	117.53	0.00	7,700	8,818	9050
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.32	2.07	128	123.39	0.00	6,767	8,209	8349
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.36	3.83	311	122.19	0.00	11,269	13,337	13769
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.51	1.75	128	124.26	0.00	8,252	10,109	10254
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.85	0.76	345	103.60	0.00	4,863	5,001	5038
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.45	3.63	340	127.08	0.00	5,480	6,764	6963
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.72	3.19	342	123.90	0.00	8,137	9,823	10082
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.60	5.13	347	143.74	0.00	11,745	16,279	16882
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.64	0.11	40	99.75	0.00	4,000	3,986	3990
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.85	1.87	284	114.72	0.00	7,928	8,947	9095
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.48	0.03	5	101.50	0.00	5,260	5,337	5338

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Bond Index Constituent

Clean Price Performance			Index Price 23-Feb-2016	Previous Index Price 22-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	100.71	100.73	-0.017%	-0.282%	-0.682%	-0.682%	-0.31	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.41	109.50	-0.080%	-0.582%	-0.738%	-0.738%	-0.21	1.60	1.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.20	112.28	-0.071%	-0.623%	-0.580%	-0.580%	-0.10	2.53	2.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.69	-0.153%	-0.711%	-0.622%	-0.622%	0.02	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.32	121.52	-0.166%	-0.749%	-0.667%	-0.667%	0.05	3.36	3.36
IE0034074488	3407448	4.5 Treas Bnd 2020	118.36	118.59	-0.194%	-0.638%	-0.249%	-0.249%	0.06	3.78	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.51	122.79	-0.229%	-0.728%	-0.271%	-0.271%	0.14	4.24	4.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.85	103.17	-0.315%	-0.575%	0.643%	0.643%	0.32	5.89	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.45	123.99	-0.440%	-0.696%	0.916%	0.916%	0.51	6.22	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.72	121.29	-0.472%	-0.567%	1.336%	1.336%	0.74	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.60	139.31	-0.507%	-0.811%	1.243%	1.243%	0.93	7.40	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.64	100.27	-0.628%	-0.690%			1.04	9.75	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.85	113.89	-0.909%	-0.645%	3.415%	3.415%	1.40	12.15	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.48	103.31	-1.774%	-0.763%	5.860%	5.860%	1.93	22.32	21.90

Return Price Performance			Index Price 23-Feb-2016	Previous Index Price 22-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	-0.005%	0.029%	-0.011%	-0.011%	-0.31	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.41	-0.066%	-0.236%	0.001%	0.001%	-0.21	1.60	1.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.78	113.85	-0.060%	-0.346%	0.010%	0.010%	-0.10	2.53	2.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.53	117.70	-0.138%	-0.439%	-0.056%	-0.056%	0.02	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.39	123.57	-0.151%	-0.412%	0.047%	0.047%	0.05	3.36	3.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.19	122.41	-0.178%	-0.369%	0.305%	0.305%	0.06	3.78	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.26	124.53	-0.215%	-0.445%	0.328%	0.328%	0.14	4.24	4.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.92	-0.311%	-0.519%	0.755%	0.755%	0.32	5.89	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.08	127.61	-0.418%	-0.468%	1.353%	1.353%	0.51	6.22	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.90	124.46	-0.452%	-0.366%	1.721%	1.721%	0.74	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.74	144.43	-0.478%	-0.528%	1.771%	1.771%	0.93	7.40	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.75	100.38	-0.625%	-0.621%			1.04	9.75	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.72	115.75	-0.889%	-0.494%	3.690%	3.690%	1.40	12.15	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.50	103.33	-1.769%	-2.538%	4.010%	4.010%	1.93	22.32	21.90