

Irish Stock Exchange Daily Bond Index Report

Wednesday 24 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 24-Feb-2016	Previous Close Value 23-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.81	119.39	0.359%	-0.30%	0.95%	0.95%	19.81%	5.85	5.81	0.81
All Bond Index (Return)	198.74	198.02	0.360%	-0.04%	1.47%	1.47%	98.74%	5.85	5.81	0.81
Under 3 Bond Index (Clean)	92.53	92.52	0.011%	-0.49%	-0.64%	-0.64%	-7.48%	1.50	1.50	-0.16
Under 3 Bond Index (Return)	142.96	142.93	0.022%	-0.17%	0.02%	0.02%	42.96%	1.50	1.50	-0.16
Under 5 Bond Index (Clean)	105.56	105.49	0.067%	-0.56%	-0.44%	-0.44%	5.56%	2.82	2.82	0.00
Under 5 Bond Index (Return)	167.46	167.33	0.077%	-0.25%	0.19%	0.19%	67.46%	2.82	2.82	0.00
Under 10 Bond Index (Clean)	115.82	115.56	0.222%	-0.43%	0.30%	0.30%	15.82%	4.32	4.30	0.40
Under 10 Bond Index (Return)	187.35	186.92	0.226%	-0.16%	0.86%	0.86%	87.35%	4.32	4.30	0.40
5 Plus Bond Index (Clean)	131.56	130.65	0.701%	0.00%	2.70%	2.70%	31.56%	9.40	9.30	1.09
5 Plus Bond Index (Return)	222.07	220.54	0.693%	0.19%	3.05%	3.05%	122.07%	9.40	9.30	1.09
10 Plus Bond Index (Clean)	138.48	136.92	1.139%	0.42%	5.10%	5.10%	38.48%	14.63	14.41	1.51
10 Plus Bond Index (Return)	244.80	242.06	1.134%	0.54%	5.32%	5.32%	144.80%	14.63	14.41	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	100.69	3.93	312	104.63	0.00	8,132	8,188	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.44	1.94	129	111.39	0.00	6,389	6,993	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.23	1.59	129	113.82	0.00	9,256	10,387	10534
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.60	3.03	251	117.62	0.00	7,700	8,824	9057
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.42	2.09	129	123.50	0.00	6,767	8,216	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.51	3.85	312	122.35	0.00	11,269	13,354	13788
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.65	1.77	129	124.42	0.00	8,252	10,121	10267
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.76	346	103.92	0.00	4,863	5,016	5053
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.88	3.64	341	127.52	0.00	5,480	6,788	6988
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.31	3.20	343	124.50	0.00	8,137	9,871	10131
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.44	5.15	348	144.59	0.00	11,745	16,378	16982
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.43	0.11	41	100.55	0.00	4,000	4,017	4022
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.77	1.87	285	115.65	0.00	7,928	9,020	9168
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.44	0.03	6	103.47	0.00	5,260	5,440	5442

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Bond Index Constituent

Clean Price Performance			Index Price 24-Feb-2016	Previous Index Price 23-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	100.69	100.71	-0.020%	-0.302%	-0.702%	-0.702%	-0.26	0.14	0.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.44	109.41	0.030%	-0.552%	-0.708%	-0.708%	-0.23	1.59	1.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.23	112.20	0.022%	-0.601%	-0.558%	-0.558%	-0.12	2.52	2.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.60	114.52	0.070%	-0.642%	-0.553%	-0.553%	-0.01	3.08	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.42	121.32	0.082%	-0.668%	-0.586%	-0.586%	0.02	3.36	3.36
IE0034074488	3407448	4.5 Treas Bnd 2020	118.51	118.36	0.128%	-0.510%	-0.121%	-0.121%	0.03	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.65	122.51	0.115%	-0.613%	-0.156%	-0.156%	0.11	4.24	4.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	102.85	0.311%	-0.266%	0.956%	0.956%	0.27	5.89	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.88	123.45	0.351%	-0.348%	1.270%	1.270%	0.46	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.31	120.72	0.489%	-0.081%	1.832%	1.832%	0.67	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.44	138.60	0.605%	-0.211%	1.855%	1.855%	0.85	7.40	7.34
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.43	99.64	0.793%	0.098%			0.96	9.75	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	112.85	0.816%	0.166%	4.259%	4.259%	1.33	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.44	101.48	1.936%	1.159%	7.910%	7.910%	1.85	22.39	21.99

Return Price Performance			Index Price 24-Feb-2016	Previous Index Price 23-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	104.63	-0.007%	0.022%	-0.018%	-0.018%	-0.26	0.14	0.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.34	0.043%	-0.193%	0.044%	0.044%	-0.23	1.59	1.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.82	113.78	0.033%	-0.314%	0.042%	0.042%	-0.12	2.52	2.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.53	0.078%	-0.361%	0.022%	0.022%	-0.01	3.08	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.50	123.39	0.093%	-0.320%	0.140%	0.140%	0.02	3.36	3.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.35	122.19	0.135%	-0.234%	0.440%	0.440%	0.03	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.42	124.26	0.125%	-0.321%	0.453%	0.453%	0.11	4.24	4.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.60	0.311%	-0.209%	1.068%	1.068%	0.27	5.89	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.52	127.08	0.349%	-0.121%	1.708%	1.708%	0.46	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.50	123.90	0.483%	0.116%	2.213%	2.213%	0.67	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.59	143.74	0.593%	0.062%	2.374%	2.374%	0.85	7.40	7.34
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.55	99.75	0.794%	0.168%			0.96	9.75	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.65	114.72	0.809%	0.311%	4.528%	4.528%	1.33	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.47	101.50	1.942%	-0.645%	6.029%	6.029%	1.85	22.39	21.99