

Irish Stock Exchange Daily Bond Index Report

Thursday 25 February, 2016

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Bond Indices Performance

Index	Close Value 25-Feb-2016	Previous Close Value 24-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.92	119.81	0.088%	-0.21%	1.04%	1.04%	19.92%	5.85	5.80	0.79
All Bond Index (Return)	198.93	198.74	0.095%	0.05%	1.56%	1.56%	98.93%	5.85	5.80	0.79
Under 3 Bond Index (Clean)	92.50	92.53	-0.029%	-0.52%	-0.67%	-0.67%	-7.50%	1.49	1.49	-0.16
Under 3 Bond Index (Return)	142.94	142.96	-0.016%	-0.19%	0.01%	0.01%	42.94%	1.49	1.49	-0.16
Under 5 Bond Index (Clean)	105.57	105.56	0.012%	-0.54%	-0.43%	-0.43%	5.57%	2.81	2.81	-0.02
Under 5 Bond Index (Return)	167.50	167.46	0.023%	-0.23%	0.21%	0.21%	67.50%	2.81	2.81	-0.02
Under 10 Bond Index (Clean)	115.88	115.82	0.054%	-0.38%	0.35%	0.35%	15.88%	4.31	4.30	0.38
Under 10 Bond Index (Return)	187.46	187.35	0.062%	-0.09%	0.92%	0.92%	87.46%	4.31	4.30	0.38
5 Plus Bond Index (Clean)	131.79	131.56	0.175%	0.18%	2.88%	2.88%	31.79%	9.40	9.30	1.07
5 Plus Bond Index (Return)	222.46	222.07	0.178%	0.37%	3.23%	3.23%	122.46%	9.40	9.30	1.07
10 Plus Bond Index (Clean)	138.86	138.48	0.277%	0.69%	5.39%	5.39%	38.86%	14.63	14.42	1.49
10 Plus Bond Index (Return)	245.49	244.80	0.280%	0.82%	5.62%	5.62%	145.49%	14.63	14.42	1.49

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	100.66	3.95	313	104.61	0.00	8,132	8,186	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.41	1.96	130	111.37	0.00	6,389	6,990	7116
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.20	1.60	130	113.80	0.00	9,256	10,384	10533
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.59	3.04	252	117.62	0.00	7,700	8,823	9057
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.41	2.10	130	123.51	0.00	6,767	8,215	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.57	3.86	313	122.43	0.00	11,269	13,362	13797
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.76	1.78	130	124.54	0.00	8,252	10,130	10277
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.26	0.76	347	104.02	0.00	4,863	5,021	5058
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.04	3.65	342	127.69	0.00	5,480	6,796	6997
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.48	3.20	344	124.68	0.00	8,137	9,885	10145
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.62	5.16	349	144.78	0.00	11,745	16,398	17005
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.71	0.12	42	100.82	0.00	4,000	4,028	4033
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.05	1.88	286	115.93	0.00	7,928	9,041	9190
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.80	0.04	7	103.83	0.00	5,260	5,459	5461

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Bond Index Constituent

Clean Price Performance			Index Price 25-Feb-2016	Previous Index Price 24-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	100.66	100.69	-0.033%	-0.335%	-0.735%	-0.735%	-0.32	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.41	109.44	-0.030%	-0.582%	-0.738%	-0.738%	-0.24	1.58	1.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.20	112.23	-0.025%	-0.625%	-0.583%	-0.583%	-0.12	2.52	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.59	114.60	-0.011%	-0.653%	-0.564%	-0.564%	-0.02	3.08	3.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.41	121.42	-0.006%	-0.673%	-0.592%	-0.592%	0.01	3.35	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	118.57	118.51	0.056%	-0.455%	-0.065%	-0.065%	0.01	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.76	122.65	0.093%	-0.521%	-0.063%	-0.063%	0.08	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.26	103.17	0.087%	-0.179%	1.044%	1.044%	0.26	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.04	123.88	0.127%	-0.221%	1.398%	1.398%	0.43	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.48	121.31	0.144%	0.063%	1.979%	1.979%	0.65	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.62	139.44	0.126%	-0.086%	1.983%	1.983%	0.83	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.71	100.43	0.274%	0.372%			0.93	9.74	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.05	113.77	0.239%	0.405%	4.509%	4.509%	1.31	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.80	103.44	0.343%	1.506%	8.280%	8.280%	1.83	22.40	22.00

Return Price Performance			Index Price 25-Feb-2016	Previous Index Price 24-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	-0.019%	0.003%	-0.037%	-0.037%	-0.32	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.37	111.39	-0.016%	-0.209%	0.028%	0.028%	-0.24	1.58	1.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.80	113.82	-0.013%	-0.327%	0.029%	0.029%	-0.12	2.52	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.62	-0.001%	-0.362%	0.021%	0.021%	-0.02	3.08	3.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.51	123.50	0.007%	-0.312%	0.148%	0.148%	0.01	3.35	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	122.43	122.35	0.064%	-0.170%	0.504%	0.504%	0.01	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.54	124.42	0.103%	-0.219%	0.556%	0.556%	0.08	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.02	103.92	0.089%	-0.120%	1.158%	1.158%	0.26	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.69	127.52	0.131%	0.010%	1.841%	1.841%	0.43	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.68	124.50	0.148%	0.264%	2.364%	2.364%	0.65	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.78	144.59	0.131%	0.193%	2.509%	2.509%	0.83	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.82	100.55	0.276%	0.445%			0.93	9.74	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.93	115.65	0.241%	0.553%	4.780%	4.780%	1.31	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.83	103.47	0.348%	-0.300%	6.398%	6.398%	1.83	22.40	22.00