

Irish Stock Exchange Daily Bond Index Report

Friday 26 February, 2016

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Bond Indices Performance

Index	Close Value 26-Feb-2016	Previous Close Value 25-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.09	119.92	0.145%	-0.06%	1.19%	1.19%	20.09%	5.85	5.81	0.77
All Bond Index (Return)	199.23	198.93	0.151%	0.20%	1.71%	1.71%	99.23%	5.85	5.81	0.77
Under 3 Bond Index (Clean)	92.57	92.50	0.074%	-0.45%	-0.60%	-0.60%	-7.43%	1.49	1.49	-0.22
Under 3 Bond Index (Return)	143.06	142.94	0.084%	-0.10%	0.09%	0.09%	43.06%	1.49	1.49	-0.22
Under 5 Bond Index (Clean)	105.68	105.57	0.104%	-0.44%	-0.32%	-0.32%	5.68%	2.81	2.81	-0.06
Under 5 Bond Index (Return)	167.69	167.50	0.113%	-0.12%	0.32%	0.32%	67.69%	2.81	2.81	-0.06
Under 10 Bond Index (Clean)	116.03	115.88	0.132%	-0.25%	0.48%	0.48%	16.03%	4.31	4.30	0.35
Under 10 Bond Index (Return)	187.72	187.46	0.139%	0.04%	1.06%	1.06%	87.72%	4.31	4.30	0.35
5 Plus Bond Index (Clean)	132.05	131.79	0.193%	0.37%	3.07%	3.07%	32.05%	9.40	9.30	1.05
5 Plus Bond Index (Return)	222.90	222.46	0.196%	0.57%	3.43%	3.43%	122.90%	9.40	9.30	1.05
10 Plus Bond Index (Clean)	139.16	138.86	0.220%	0.92%	5.62%	5.62%	39.16%	14.63	14.42	1.47
10 Plus Bond Index (Return)	246.03	245.49	0.223%	1.05%	5.85%	5.85%	146.03%	14.63	14.42	1.47

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	100.64	3.96	314	104.60	0.00	8,132	8,184	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.47	1.97	131	111.44	0.00	6,389	6,994	7120
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.38	1.62	131	113.99	0.00	9,256	10,401	10551
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.82	3.05	253	117.87	0.00	7,700	8,841	9076
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.62	2.12	131	123.74	0.00	6,767	8,230	8373
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.65	3.87	314	122.52	0.00	11,269	13,371	13807
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.87	1.80	131	124.67	0.00	8,252	10,139	10287
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.76	348	104.22	0.00	4,863	5,030	5068
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.28	3.67	343	127.95	0.00	5,480	6,810	7011
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.70	3.21	345	124.92	0.00	8,137	9,903	10164
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.85	5.18	350	145.03	0.00	11,745	16,426	17034
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.98	0.12	43	101.10	0.00	4,000	4,039	4044
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.29	1.89	287	116.17	0.00	7,928	9,060	9210
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.00	0.04	8	104.04	0.00	5,260	5,470	5472

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Bond Index Constituent

Clean Price Performance			Index Price 26-Feb-2016	Previous Index Price 25-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	100.64	100.66	-0.017%	-0.351%	-0.751%	-0.751%	-0.29	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.47	109.41	0.050%	-0.532%	-0.688%	-0.688%	-0.28	1.58	1.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.38	112.20	0.161%	-0.465%	-0.423%	-0.423%	-0.19	2.51	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.82	114.59	0.201%	-0.453%	-0.364%	-0.364%	-0.08	3.07	3.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.62	121.41	0.173%	-0.502%	-0.420%	-0.420%	-0.05	3.35	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	118.65	118.57	0.067%	-0.388%	0.003%	0.003%	-0.01	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.87	122.76	0.088%	-0.434%	0.024%	0.024%	0.05	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.26	0.192%	0.013%	1.238%	1.238%	0.22	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.28	124.04	0.198%	-0.024%	1.598%	1.598%	0.40	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.70	121.48	0.184%	0.247%	2.166%	2.166%	0.63	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.85	139.62	0.168%	0.082%	2.155%	2.155%	0.81	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.98	100.71	0.273%	0.646%			0.90	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.29	114.05	0.210%	0.616%	4.729%	4.729%	1.29	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.00	103.80	0.196%	1.705%	8.492%	8.492%	1.82	22.40	22.00

Return Price Performance			Index Price 26-Feb-2016	Previous Index Price 25-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	104.60	104.61	-0.005%	-0.002%	-0.042%	-0.042%	-0.29	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	111.37	0.063%	-0.146%	0.091%	0.091%	-0.28	1.58	1.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.99	113.80	0.170%	-0.158%	0.199%	0.199%	-0.19	2.51	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.87	117.62	0.206%	-0.157%	0.227%	0.227%	-0.08	3.07	3.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.74	123.51	0.184%	-0.129%	0.332%	0.332%	-0.05	3.35	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	122.52	122.43	0.075%	-0.095%	0.580%	0.580%	-0.01	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.67	124.54	0.098%	-0.121%	0.655%	0.655%	0.05	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.02	0.192%	0.072%	1.353%	1.353%	0.22	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.95	127.69	0.200%	0.211%	2.045%	2.045%	0.40	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.92	124.68	0.187%	0.451%	2.555%	2.555%	0.63	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.03	144.78	0.173%	0.366%	2.686%	2.686%	0.81	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.10	100.82	0.276%	0.722%			0.90	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.17	115.93	0.212%	0.767%	5.003%	5.003%	1.29	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.04	103.83	0.201%	-0.099%	6.612%	6.612%	1.82	22.40	22.00