

# Irish Stock Exchange Daily Bond Index Report

Tuesday 2 February, 2016

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## Bond Indices Performance

Index	Close Value 02-Feb-2016	Previous Close Value 01-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.26	120.15	0.093%	0.07%	1.33%	1.33%	20.26%	5.84	5.80	0.76
All Bond Index (Return)	199.04	198.84	0.101%	0.11%	1.62%	1.62%	99.04%	5.84	5.80	0.76
Under 3 Bond Index (Clean)	92.95	92.95	-0.003%	-0.04%	-0.19%	-0.19%	-7.05%	1.56	1.56	-0.27
Under 3 Bond Index (Return)	143.23	143.21	0.008%	0.01%	0.21%	0.21%	43.23%	1.56	1.56	-0.27
Under 5 Bond Index (Clean)	106.16	106.11	0.041%	0.01%	0.12%	0.12%	6.16%	2.89	2.89	-0.10
Under 5 Bond Index (Return)	167.97	167.88	0.052%	0.05%	0.49%	0.49%	67.97%	2.89	2.89	-0.10
Under 10 Bond Index (Clean)	116.39	116.30	0.077%	0.06%	0.80%	0.80%	16.39%	4.38	4.37	0.33
Under 10 Bond Index (Return)	187.83	187.67	0.086%	0.10%	1.12%	1.12%	87.83%	4.38	4.37	0.33
5 Plus Bond Index (Clean)	131.76	131.55	0.155%	0.15%	2.85%	2.85%	31.76%	9.39	9.29	1.08
5 Plus Bond Index (Return)	222.03	221.68	0.159%	0.18%	3.03%	3.03%	122.03%	9.39	9.29	1.08
10 Plus Bond Index (Clean)	138.08	137.82	0.189%	0.13%	4.80%	4.80%	38.08%	14.79	14.56	1.55
10 Plus Bond Index (Return)	243.85	243.38	0.191%	0.15%	4.91%	4.91%	143.85%	14.79	14.56	1.55

## 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	100.98	3.66	290	104.63	0.00	8,132	8,211	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.99	1.61	107	111.61	0.00	6,389	7,028	7131
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.86	1.32	107	114.18	0.00	9,256	10,446	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.33	2.76	229	118.09	0.00	7,700	8,881	9093
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.27	1.73	107	124.00	0.00	6,767	8,274	8391
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.18	3.58	290	122.76	0.00	11,609	13,835	14250
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.47	1.47	107	124.94	0.00	8,252	10,189	10310
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.71	324	104.25	0.00	4,863	5,035	5069
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.50	3.41	319	127.91	0.00	5,480	6,822	7009
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.59	2.99	321	124.58	0.00	8,137	9,893	10137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.00	4.82	326	144.82	0.00	11,745	16,443	17010
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.59	0.05	19	100.64	0.00	3,000	3,018	3019
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.82	1.73	263	115.55	0.00	7,928	9,023	9160
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.19	1.91	349	104.10	0.00	5,145	5,257	5355



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## Bond Index Constituent

Clean Price Performance			Index Price 02-Feb-2016	Previous Index Price 01-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	100.98	100.99	-0.011%	-0.021%	-0.422%	-0.422%	-0.22	0.20	0.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.99	110.00	-0.005%	-0.052%	-0.209%	-0.209%	-0.34	1.65	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.86	0.003%	-0.040%	0.003%	0.003%	-0.24	2.58	2.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.33	115.27	0.059%	-0.004%	0.085%	0.085%	-0.14	3.15	3.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.27	122.17	0.084%	0.033%	0.115%	0.115%	-0.10	3.42	3.42
IE0034074488	3407448	4.5 Treas Bnd 2020	119.18	119.12	0.055%	0.055%	0.447%	0.447%	-0.06	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.47	123.36	0.087%	0.053%	0.513%	0.513%	0.01	4.30	4.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.44	0.092%	0.095%	1.321%	1.321%	0.22	5.95	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.50	124.32	0.143%	0.153%	1.778%	1.778%	0.40	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.59	121.41	0.146%	0.150%	2.067%	2.067%	0.66	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.00	139.79	0.150%	0.188%	2.263%	2.263%	0.82	7.46	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.59	100.38	0.209%	0.249%			0.94	9.81	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.82	113.58	0.207%	0.205%	4.301%	4.301%	1.33	12.22	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.19	102.04	0.147%	-0.066%	6.604%	6.604%	1.90	21.98	21.57

Return Price Performance			Index Price 02-Feb-2016	Previous Index Price 01-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	0.002%	0.029%	-0.011%	-0.011%	-0.22	0.20	0.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.61	111.60	0.009%	0.003%	0.240%	0.240%	-0.34	1.65	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.18	114.16	0.013%	0.004%	0.360%	0.360%	-0.24	2.58	2.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.09	118.01	0.069%	0.037%	0.422%	0.422%	-0.14	3.15	3.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.00	123.88	0.097%	0.085%	0.547%	0.547%	-0.10	3.42	3.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.76	122.68	0.063%	0.093%	0.769%	0.769%	-0.06	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.94	124.82	0.097%	0.096%	0.874%	0.874%	0.01	4.30	4.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.25	104.15	0.093%	0.103%	1.384%	1.384%	0.22	5.95	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.91	127.72	0.147%	0.182%	2.015%	2.015%	0.40	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.58	124.39	0.150%	0.176%	2.274%	2.274%	0.66	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.82	144.60	0.156%	0.223%	2.539%	2.539%	0.82	7.46	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.64	100.42	0.212%	0.260%			0.94	9.81	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	115.31	0.209%	0.225%	4.438%	4.438%	1.33	12.22	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.10	103.95	0.149%	-0.043%	6.672%	6.672%	1.90	21.98	21.57