

Irish Stock Exchange Daily Bond Index Report

Friday 19 February, 2016

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Bond Indices Performance

Index	Close Value 19-Feb-2016	Previous Close Value 18-Feb-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.99	119.90	0.079%	-0.15%	1.10%	1.10%	19.99%	5.86	5.82	0.79
All Bond Index (Return)	198.93	198.76	0.087%	0.05%	1.57%	1.57%	98.93%	5.86	5.82	0.79
Under 3 Bond Index (Clean)	92.58	92.56	0.021%	-0.44%	-0.59%	-0.59%	-7.43%	1.50	1.51	-0.17
Under 3 Bond Index (Return)	142.95	142.91	0.032%	-0.18%	0.02%	0.02%	42.95%	1.50	1.51	-0.17
Under 5 Bond Index (Clean)	105.69	105.66	0.036%	-0.43%	-0.31%	-0.31%	5.69%	2.83	2.83	-0.03
Under 5 Bond Index (Return)	167.57	167.50	0.047%	-0.18%	0.26%	0.26%	67.57%	2.83	2.83	-0.03
Under 10 Bond Index (Clean)	115.98	115.92	0.055%	-0.29%	0.44%	0.44%	15.98%	4.33	4.32	0.37
Under 10 Bond Index (Return)	187.52	187.40	0.064%	-0.07%	0.95%	0.95%	87.52%	4.33	4.32	0.37
5 Plus Bond Index (Clean)	131.79	131.62	0.131%	0.18%	2.87%	2.87%	31.79%	9.41	9.31	1.08
5 Plus Bond Index (Return)	222.36	222.06	0.135%	0.32%	3.18%	3.18%	122.36%	9.41	9.31	1.08
10 Plus Bond Index (Clean)	138.72	138.42	0.216%	0.59%	5.28%	5.28%	38.72%	14.64	14.42	1.49
10 Plus Bond Index (Return)	245.17	244.63	0.219%	0.69%	5.48%	5.48%	145.17%	14.64	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	100.74	3.87	307	104.61	0.00	8,132	8,192	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.51	1.87	124	111.38	0.00	6,389	6,997	7116
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.29	1.53	124	113.82	0.00	9,256	10,393	10535
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.75	2.97	246	117.72	0.00	7,700	8,836	9064
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.61	2.00	124	123.61	0.00	6,767	8,229	8364
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.68	3.79	307	122.47	0.00	11,269	13,374	13800
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.98	1.70	124	124.68	0.00	8,252	10,148	10288
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.32	0.75	341	104.07	0.00	4,863	5,024	5060
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.25	3.59	336	127.84	0.00	5,480	6,808	7005
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.52	3.15	338	124.67	0.00	8,137	9,888	10144
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.61	5.08	343	144.68	0.00	11,745	16,397	16994
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.55	0.10	36	100.64	0.00	4,000	4,022	4026
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.08	1.84	280	115.92	0.00	7,928	9,044	9190
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.52	0.01	1	103.52	0.00	5,260	5,444	5445

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Bond Index Constituent

Clean Price Performance			Index Price 19-Feb-2016	Previous Index Price 18-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	100.74	100.75	-0.015%	-0.257%	-0.658%	-0.658%	-0.29	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.51	109.51	0.005%	-0.491%	-0.647%	-0.647%	-0.24	1.60	1.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.29	112.23	0.058%	-0.543%	-0.501%	-0.501%	-0.13	2.53	2.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.75	114.68	0.063%	-0.510%	-0.421%	-0.421%	-0.04	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.61	121.56	0.039%	-0.514%	-0.432%	-0.432%	-0.02	3.36	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	118.68	118.64	0.031%	-0.365%	0.025%	0.025%	0.00	3.78	3.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.98	122.91	0.056%	-0.347%	0.112%	0.112%	0.05	4.25	4.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.32	103.27	0.055%	-0.114%	1.110%	1.110%	0.25	5.90	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.25	124.12	0.105%	-0.046%	1.576%	1.576%	0.41	6.22	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.52	121.39	0.110%	0.095%	2.011%	2.011%	0.65	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.61	139.50	0.081%	-0.091%	1.978%	1.978%	0.84	7.41	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.55	100.40	0.146%	0.209%			0.94	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.08	114.02	0.053%	0.436%	4.541%	4.541%	1.31	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.52	102.96	0.541%	1.232%	7.988%	7.988%	1.84	22.40	22.00

Return Price Performance			Index Price 19-Feb-2016	Previous Index Price 18-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	104.61	-0.002%	0.005%	-0.035%	-0.035%	-0.29	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.38	111.36	0.018%	-0.201%	0.036%	0.036%	-0.24	1.60	1.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.82	113.74	0.069%	-0.310%	0.046%	0.046%	-0.13	2.53	2.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.72	117.63	0.071%	-0.284%	0.099%	0.099%	-0.04	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.61	123.55	0.051%	-0.233%	0.227%	0.227%	-0.02	3.36	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.47	122.42	0.040%	-0.144%	0.531%	0.531%	0.00	3.78	3.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.68	124.59	0.067%	-0.112%	0.664%	0.664%	0.05	4.25	4.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	104.01	0.057%	-0.069%	1.210%	1.210%	0.25	5.90	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.84	127.70	0.110%	0.131%	1.964%	1.964%	0.41	6.22	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.67	124.52	0.114%	0.249%	2.349%	2.349%	0.65	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.68	144.56	0.089%	0.127%	2.441%	2.441%	0.84	7.41	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.64	100.49	0.149%	0.267%			0.94	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.92	115.86	0.057%	0.549%	4.776%	4.776%	1.31	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.52	102.96	0.546%	-0.600%	6.078%	6.078%	1.84	22.40	22.00