

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 January, 2016

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Bond Indices Performance

Index	Close Value 12-Jan-2016	Previous Close Value 11-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.99	119.22	-0.188%	0.26%	0.26%	0.26%	18.99%	5.82	5.76	0.95
All Bond Index (Return)	196.60	196.95	-0.175%	0.37%	0.37%	0.37%	96.60%	5.82	5.76	0.95
Under 3 Bond Index (Clean)	93.09	93.12	-0.035%	-0.04%	-0.04%	-0.04%	-6.91%	1.61	1.62	-0.20
Under 3 Bond Index (Return)	143.08	143.11	-0.023%	0.10%	0.10%	0.10%	43.08%	1.61	1.62	-0.20
Under 5 Bond Index (Clean)	106.02	106.13	-0.102%	0.00%	0.00%	0.00%	6.02%	2.94	2.94	0.02
Under 5 Bond Index (Return)	167.37	167.52	-0.089%	0.13%	0.13%	0.13%	67.37%	2.94	2.94	0.02
Under 10 Bond Index (Clean)	115.71	115.90	-0.167%	0.20%	0.20%	0.20%	15.71%	4.42	4.40	0.50
Under 10 Bond Index (Return)	186.35	186.64	-0.154%	0.32%	0.32%	0.32%	86.35%	4.42	4.40	0.50
5 Plus Bond Index (Clean)	128.90	129.28	-0.293%	0.62%	0.62%	0.62%	28.90%	9.34	9.22	1.31
5 Plus Bond Index (Return)	216.99	217.60	-0.280%	0.69%	0.69%	0.69%	116.99%	9.34	9.22	1.31
10 Plus Bond Index (Clean)	132.76	133.17	-0.314%	0.76%	0.76%	0.76%	32.76%	14.67	14.41	1.81
10 Plus Bond Index (Return)	234.32	235.04	-0.305%	0.81%	0.81%	0.81%	134.32%	14.67	14.41	1.81

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	101.28	3.39	269	104.67	0.00	8,132	8,236	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.23	1.30	86	111.53	0.00	6,389	7,043	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.85	1.06	86	113.91	0.00	9,256	10,445	10543
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.20	2.51	208	117.71	0.00	7,700	8,871	9064
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.07	1.39	86	123.46	0.00	6,767	8,260	8354
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.74	3.32	269	122.05	0.00	11,609	13,784	14169
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.91	1.18	86	124.09	0.00	8,252	10,143	10240
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.45	0.66	303	103.11	0.00	4,863	4,982	5014
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.02	3.18	298	126.20	0.00	5,480	6,741	6915
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.88	2.80	300	122.67	0.00	8,137	9,754	9982
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.75	4.51	305	142.26	0.00	11,745	16,179	16709
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	98.15	0.00	0	98.15	0.00	3,000	2,944	2944
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.93	1.59	242	111.52	0.00	7,928	8,715	8841
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.64	1.80	328	98.44	0.00	5,101	4,929	5021

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Bond Index Constituent

Clean Price Performance			Index Price 12-Jan-2016	Previous Index Price 11-Jan-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.28	101.30	-0.015%	-0.123%	-0.123%	-0.123%	-0.32	0.26	0.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.23	110.25	-0.018%	0.006%	0.006%	0.006%	-0.29	1.71	1.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.85	112.92	-0.063%	-0.003%	-0.003%	-0.003%	-0.15	2.64	2.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.20	115.30	-0.084%	-0.028%	-0.028%	-0.028%	-0.03	3.20	3.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.07	122.25	-0.143%	-0.052%	-0.052%	-0.052%	0.03	3.47	3.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.93	-0.162%	0.072%	0.072%	0.072%	0.09	3.89	3.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.91	123.12	-0.171%	0.057%	0.057%	0.057%	0.16	4.36	4.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.45	102.76	-0.304%	0.254%	0.254%	0.254%	0.40	6.01	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.02	123.28	-0.207%	0.568%	0.568%	0.568%	0.61	6.33	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.88	120.28	-0.333%	0.631%	0.631%	0.631%	0.87	7.20	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.75	138.14	-0.280%	0.619%	0.619%	0.619%	1.06	7.50	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.15	98.48	-0.335%				1.19	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.93	110.28	-0.322%	0.733%	0.733%	0.733%	1.62	12.23	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.64	96.92	-0.287%	0.816%	0.816%	0.816%	2.16	21.79	21.33

Return Price Performance			Index Price 12-Jan-2016	Previous Index Price 11-Jan-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.67	-0.003%	0.025%	0.025%	0.025%	-0.32	0.26	0.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.53	-0.004%	0.169%	0.169%	0.169%	-0.29	1.71	1.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.91	113.97	-0.052%	0.127%	0.127%	0.127%	-0.15	2.64	2.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.71	117.80	-0.072%	0.095%	0.095%	0.095%	-0.03	3.20	3.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.46	123.62	-0.129%	0.106%	0.106%	0.106%	0.03	3.47	3.47
IE0034074488	3407448	4.5 Treas Bnd 2020	122.05	122.23	-0.148%	0.191%	0.191%	0.191%	0.09	3.89	3.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.09	124.28	-0.158%	0.189%	0.189%	0.189%	0.16	4.36	4.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.11	103.42	-0.300%	0.279%	0.279%	0.279%	0.40	6.01	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.20	126.45	-0.193%	0.656%	0.656%	0.656%	0.61	6.33	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.67	123.06	-0.317%	0.710%	0.710%	0.710%	0.87	7.20	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.26	142.63	-0.262%	0.726%	0.726%	0.726%	1.06	7.50	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.15	98.48	-0.335%				1.19	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.52	111.87	-0.312%	0.794%	0.794%	0.794%	1.62	12.23	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.44	98.71	-0.277%	0.869%	0.869%	0.869%	2.16	21.79	21.33