

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 January, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 13-Jan-2016	Previous Close Value 12-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.24	118.99	0.208%	0.47%	0.47%	0.47%	19.24%	5.83	5.78	0.92
All Bond Index (Return)	197.02	196.60	0.213%	0.59%	0.59%	0.59%	97.02%	5.83	5.78	0.92
Under 3 Bond Index (Clean)	93.09	93.09	0.000%	-0.04%	-0.04%	-0.04%	-6.91%	1.61	1.61	-0.20
Under 3 Bond Index (Return)	143.10	143.08	0.013%	0.12%	0.12%	0.12%	43.10%	1.61	1.61	-0.20
Under 5 Bond Index (Clean)	106.04	106.02	0.017%	0.02%	0.02%	0.02%	6.04%	2.94	2.94	0.01
Under 5 Bond Index (Return)	167.42	167.37	0.028%	0.16%	0.16%	0.16%	67.42%	2.94	2.94	0.01
Under 10 Bond Index (Clean)	115.85	115.71	0.119%	0.32%	0.32%	0.32%	15.85%	4.42	4.40	0.48
Under 10 Bond Index (Return)	186.59	186.35	0.127%	0.45%	0.45%	0.45%	86.59%	4.42	4.40	0.48
5 Plus Bond Index (Clean)	129.47	128.90	0.443%	1.06%	1.06%	1.06%	29.47%	9.36	9.24	1.27
5 Plus Bond Index (Return)	217.95	216.99	0.441%	1.14%	1.14%	1.14%	117.95%	9.36	9.24	1.27
10 Plus Bond Index (Clean)	133.77	132.76	0.765%	1.53%	1.53%	1.53%	33.77%	14.71	14.46	1.76
10 Plus Bond Index (Return)	236.10	234.32	0.759%	1.58%	1.58%	1.58%	136.10%	14.71	14.46	1.76

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	101.27	3.40	270	104.67	0.00	8,132	8,235	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.23	1.31	87	111.54	0.00	6,389	7,043	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.86	1.07	87	113.94	0.00	9,256	10,446	10545
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.23	2.52	209	117.75	0.00	7,700	8,873	9067
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.09	1.41	87	123.50	0.00	6,767	8,262	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.76	3.33	270	122.09	0.00	11,609	13,787	14173
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.97	1.19	87	124.16	0.00	8,252	10,147	10245
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.65	0.67	304	103.32	0.00	4,863	4,991	5024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.31	3.20	299	126.51	0.00	5,480	6,757	6932
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	2.80	301	123.06	0.00	8,137	9,785	10014
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.23	4.53	306	142.75	0.00	11,745	16,235	16767
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	98.57	0.00	0	98.57	0.00	3,000	2,957	2957
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.53	1.60	243	112.13	0.00	7,928	8,763	8889
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.94	1.80	329	99.74	0.00	5,101	4,995	5087

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jan-2016	Previous Index Price 12-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	101.27	101.28	-0.010%	-0.133%	-0.133%	-0.133%	-0.33	0.26	0.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.23	110.23	-0.003%	0.004%	0.004%	0.004%	-0.30	1.71	1.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.85	0.010%	0.007%	0.007%	0.007%	-0.15	2.64	2.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.23	115.20	0.021%	-0.007%	-0.007%	-0.007%	-0.04	3.20	3.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.09	122.07	0.019%	-0.033%	-0.033%	-0.033%	0.02	3.47	3.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.76	118.74	0.023%	0.094%	0.094%	0.094%	0.08	3.89	3.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.97	122.91	0.045%	0.102%	0.102%	0.102%	0.15	4.36	4.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.65	102.45	0.197%	0.452%	0.452%	0.452%	0.36	6.00	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.31	123.02	0.238%	0.808%	0.808%	0.808%	0.58	6.33	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	119.88	0.321%	0.954%	0.954%	0.954%	0.83	7.20	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.23	137.75	0.348%	0.969%	0.969%	0.969%	1.01	7.50	7.43
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.57	98.15	0.428%				1.15	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.53	109.93	0.550%	1.288%	1.288%	1.288%	1.57	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.94	96.64	1.343%	2.170%	2.170%	2.170%	2.10	21.85	21.40

Return Price Performance			Index Price 13-Jan-2016	Previous Index Price 12-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%	0.028%	0.028%	0.028%	-0.33	0.26	0.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.53	0.011%	0.180%	0.180%	0.180%	-0.30	1.71	1.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.94	113.91	0.021%	0.149%	0.149%	0.149%	-0.15	2.64	2.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.75	117.71	0.031%	0.126%	0.126%	0.126%	-0.04	3.20	3.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.50	123.46	0.032%	0.138%	0.138%	0.138%	0.02	3.47	3.47
IE0034074488	3407448	4.5 Treas Bnd 2020	122.09	122.05	0.033%	0.224%	0.224%	0.224%	0.08	3.89	3.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.16	124.09	0.056%	0.245%	0.245%	0.245%	0.15	4.36	4.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.32	103.11	0.198%	0.478%	0.478%	0.478%	0.36	6.00	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.51	126.20	0.241%	0.899%	0.899%	0.899%	0.58	6.33	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.06	122.67	0.321%	1.034%	1.034%	1.034%	0.83	7.20	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.75	142.26	0.347%	1.076%	1.076%	1.076%	1.01	7.50	7.43
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.57	98.15	0.428%				1.15	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.13	111.52	0.549%	1.348%	1.348%	1.348%	1.57	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.74	98.44	1.325%	2.205%	2.205%	2.205%	2.10	21.85	21.40