

Irish Stock Exchange Daily Bond Index Report

Thursday 14 January, 2016

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Bond Indices Performance

Index	Close Value 14-Jan-2016	Previous Close Value 13-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.38	119.24	0.120%	0.59%	0.59%	0.59%	19.38%	5.83	5.78	0.90
All Bond Index (Return)	197.27	197.02	0.127%	0.72%	0.72%	0.72%	97.27%	5.83	5.78	0.90
Under 3 Bond Index (Clean)	93.07	93.09	-0.024%	-0.06%	-0.06%	-0.06%	-6.93%	1.60	1.61	-0.21
Under 3 Bond Index (Return)	143.08	143.10	-0.011%	0.11%	0.11%	0.11%	43.08%	1.60	1.61	-0.21
Under 5 Bond Index (Clean)	106.04	106.04	0.003%	0.02%	0.02%	0.02%	6.04%	2.93	2.93	0.00
Under 5 Bond Index (Return)	167.44	167.42	0.014%	0.18%	0.18%	0.18%	67.44%	2.93	2.93	0.00
Under 10 Bond Index (Clean)	115.92	115.85	0.066%	0.39%	0.39%	0.39%	15.92%	4.41	4.39	0.46
Under 10 Bond Index (Return)	186.73	186.59	0.075%	0.52%	0.52%	0.52%	86.73%	4.41	4.39	0.46
5 Plus Bond Index (Clean)	129.81	129.47	0.265%	1.33%	1.33%	1.33%	29.81%	9.36	9.25	1.24
5 Plus Bond Index (Return)	218.53	217.95	0.266%	1.41%	1.41%	1.41%	118.53%	9.36	9.25	1.24
10 Plus Bond Index (Clean)	134.38	133.77	0.456%	1.99%	1.99%	1.99%	34.38%	14.72	14.47	1.73
10 Plus Bond Index (Return)	237.17	236.10	0.454%	2.04%	2.04%	2.04%	137.17%	14.72	14.47	1.73

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	101.23	3.42	271	104.65	0.00	8,132	8,232	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.20	1.33	88	111.52	0.00	6,389	7,041	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.85	1.09	88	113.94	0.00	9,256	10,445	10546
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.23	2.53	210	117.76	0.00	7,700	8,873	9068
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.09	1.42	88	123.51	0.00	6,767	8,261	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.78	3.34	271	122.12	0.00	11,609	13,789	14177
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.03	1.21	88	124.23	0.00	8,252	10,152	10252
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.85	0.67	305	103.51	0.00	4,863	5,001	5033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.50	3.21	300	126.71	0.00	5,480	6,767	6943
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.47	2.81	302	123.28	0.00	8,137	9,803	10031
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.49	4.54	307	143.04	0.00	11,745	16,266	16800
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	98.81	0.00	0	98.81	0.00	3,000	2,964	2964
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.00	1.60	244	112.60	0.00	7,928	8,800	8927
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.56	1.81	330	100.37	0.00	5,101	5,027	5119

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Bond Index Constituent

Clean Price Performance			Index Price 14-Jan-2016	Previous Index Price 13-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	101.23	101.27	-0.037%	-0.170%	-0.170%	-0.170%	-0.34	0.25	0.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.20	110.23	-0.027%	-0.024%	-0.024%	-0.024%	-0.31	1.70	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.85	112.86	-0.010%	-0.003%	-0.003%	-0.003%	-0.16	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.23	115.23	0.003%	-0.004%	-0.004%	-0.004%	-0.05	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.09	122.09	-0.004%	-0.037%	-0.037%	-0.037%	0.01	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.78	118.76	0.018%	0.112%	0.112%	0.112%	0.07	3.88	3.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.03	122.97	0.051%	0.153%	0.153%	0.153%	0.13	4.35	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.85	102.65	0.190%	0.643%	0.643%	0.643%	0.33	5.99	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	123.31	0.152%	0.961%	0.961%	0.961%	0.55	6.32	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.47	120.26	0.175%	1.131%	1.131%	1.131%	0.80	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.49	138.23	0.192%	1.164%	1.164%	1.164%	0.98	7.50	7.43
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.81	98.57	0.243%				1.12	9.85	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.00	110.53	0.423%	1.716%	1.716%	1.716%	1.54	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.56	97.94	0.638%	2.822%	2.822%	2.822%	2.07	21.87	21.42

Return Price Performance			Index Price 14-Jan-2016	Previous Index Price 13-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	104.65	104.67	-0.024%	0.004%	0.004%	0.004%	-0.34	0.25	0.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.54	-0.013%	0.166%	0.166%	0.166%	-0.31	1.70	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.94	113.94	0.001%	0.149%	0.149%	0.149%	-0.16	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.76	117.75	0.014%	0.139%	0.139%	0.139%	-0.05	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.51	123.50	0.009%	0.147%	0.147%	0.147%	0.01	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.12	122.09	0.027%	0.251%	0.251%	0.251%	0.07	3.88	3.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.23	124.16	0.061%	0.306%	0.306%	0.306%	0.13	4.35	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.32	0.191%	0.669%	0.669%	0.669%	0.33	5.99	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.71	126.51	0.156%	1.056%	1.056%	1.056%	0.55	6.32	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.28	123.06	0.178%	1.213%	1.213%	1.213%	0.80	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.04	142.75	0.197%	1.274%	1.274%	1.274%	0.98	7.50	7.43
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.81	98.57	0.243%				1.12	9.85	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.60	112.13	0.423%	1.776%	1.776%	1.776%	1.54	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.37	99.74	0.632%	2.851%	2.851%	2.851%	2.07	21.87	21.42