

Irish Stock Exchange Daily Bond Index Report

Friday 15 January, 2016

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Bond Indices Performance

Index	Close Value 15-Jan-2016	Previous Close Value 14-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.50	119.38	0.101%	0.69%	0.69%	0.69%	19.50%	5.83	5.78	0.88
All Bond Index (Return)	197.49	197.27	0.108%	0.83%	0.83%	0.83%	97.49%	5.83	5.78	0.88
Under 3 Bond Index (Clean)	93.06	93.07	-0.004%	-0.07%	-0.07%	-0.07%	-6.94%	1.60	1.60	-0.22
Under 3 Bond Index (Return)	143.09	143.08	0.008%	0.11%	0.11%	0.11%	43.09%	1.60	1.60	-0.22
Under 5 Bond Index (Clean)	106.09	106.04	0.039%	0.06%	0.06%	0.06%	6.09%	2.93	2.93	-0.02
Under 5 Bond Index (Return)	167.52	167.44	0.049%	0.22%	0.22%	0.22%	67.52%	2.93	2.93	-0.02
Under 10 Bond Index (Clean)	116.00	115.92	0.066%	0.45%	0.45%	0.45%	16.00%	4.41	4.39	0.44
Under 10 Bond Index (Return)	186.86	186.73	0.074%	0.60%	0.60%	0.60%	86.86%	4.41	4.39	0.44
5 Plus Bond Index (Clean)	130.04	129.81	0.177%	1.51%	1.51%	1.51%	30.04%	9.37	9.25	1.22
5 Plus Bond Index (Return)	218.92	218.53	0.181%	1.59%	1.59%	1.59%	118.92%	9.37	9.25	1.22
10 Plus Bond Index (Clean)	134.81	134.38	0.322%	2.32%	2.32%	2.32%	34.81%	14.73	14.48	1.70
10 Plus Bond Index (Return)	237.94	237.17	0.323%	2.37%	2.37%	2.37%	137.94%	14.73	14.48	1.70

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	101.22	3.43	272	104.64	0.00	8,132	8,231	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.16	1.34	89	111.50	0.00	6,389	7,039	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.88	1.10	89	113.98	0.00	9,256	10,448	10549
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.27	2.54	211	117.81	0.00	7,700	8,875	9071
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.11	1.44	89	123.55	0.00	6,767	8,263	8360
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	3.35	272	122.24	0.00	11,609	13,801	14191
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.15	1.22	89	124.37	0.00	8,252	10,162	10263
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.03	0.67	306	103.70	0.00	4,863	5,010	5042
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.61	3.22	301	126.83	0.00	5,480	6,773	6949
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.61	2.82	303	123.43	0.00	8,137	9,814	10043
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.64	4.56	308	143.19	0.00	11,745	16,283	16818
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.10	0.00	1	99.10	0.00	3,000	2,973	2973
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.30	1.61	245	112.91	0.00	7,928	8,823	8951
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.98	1.81	331	100.80	0.00	5,101	5,049	5141

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jan-2016	Previous Index Price 14-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	101.22	101.23	-0.018%	-0.187%	-0.187%	-0.187%	-0.33	0.25	0.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.16	110.20	-0.031%	-0.054%	-0.054%	-0.054%	-0.30	1.70	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.88	112.85	0.025%	0.022%	0.022%	0.022%	-0.18	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.27	115.23	0.030%	0.026%	0.026%	0.026%	-0.07	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.11	122.09	0.020%	-0.016%	-0.016%	-0.016%	0.00	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	118.78	0.088%	0.201%	0.201%	0.201%	0.05	3.88	3.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.15	123.03	0.099%	0.252%	0.252%	0.252%	0.11	4.35	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.03	102.85	0.178%	0.822%	0.822%	0.822%	0.30	5.99	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.61	123.50	0.089%	1.050%	1.050%	1.050%	0.53	6.32	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.61	120.47	0.115%	1.247%	1.247%	1.247%	0.78	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.64	138.49	0.103%	1.267%	1.267%	1.267%	0.97	7.50	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.10	98.81	0.299%				1.09	9.85	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.30	111.00	0.270%	1.991%	1.991%	1.991%	1.52	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.98	98.56	0.426%	3.260%	3.260%	3.260%	2.05	21.88	21.44

Return Price Performance			Index Price 15-Jan-2016	Previous Index Price 14-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	104.64	104.65	-0.005%	-0.001%	-0.001%	-0.001%	-0.33	0.25	0.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.52	-0.017%	0.149%	0.149%	0.149%	-0.30	1.70	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	113.94	0.035%	0.185%	0.185%	0.185%	-0.18	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.81	117.76	0.040%	0.179%	0.179%	0.179%	-0.07	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.55	123.51	0.034%	0.181%	0.181%	0.181%	0.00	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.24	122.12	0.096%	0.347%	0.347%	0.347%	0.05	3.88	3.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.37	124.23	0.109%	0.416%	0.416%	0.416%	0.11	4.35	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.51	0.180%	0.850%	0.850%	0.850%	0.30	5.99	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.83	126.71	0.095%	1.152%	1.152%	1.152%	0.53	6.32	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.43	123.28	0.119%	1.334%	1.334%	1.334%	0.78	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.19	143.04	0.110%	1.386%	1.386%	1.386%	0.97	7.50	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.10	98.81	0.302%				1.09	9.85	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	112.60	0.273%	2.054%	2.054%	2.054%	1.52	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.80	100.37	0.424%	3.287%	3.287%	3.287%	2.05	21.88	21.44