

Irish Stock Exchange Daily Bond Index Report

Monday 18 January, 2016

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Bond Indices Performance

Index	Close Value 18-Jan-2016	Previous Close Value 15-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.42	119.50	-0.068%	0.62%	0.62%	0.62%	19.42%	5.82	5.77	0.89
All Bond Index (Return)	197.41	197.49	-0.038%	0.79%	0.79%	0.79%	97.41%	5.82	5.77	0.89
Under 3 Bond Index (Clean)	93.04	93.06	-0.020%	-0.09%	-0.09%	-0.09%	-6.96%	1.60	1.60	-0.21
Under 3 Bond Index (Return)	143.12	143.09	0.016%	0.13%	0.13%	0.13%	43.12%	1.60	1.60	-0.21
Under 5 Bond Index (Clean)	106.07	106.09	-0.011%	0.05%	0.05%	0.05%	6.07%	2.93	2.93	-0.02
Under 5 Bond Index (Return)	167.56	167.52	0.023%	0.25%	0.25%	0.25%	67.56%	2.93	2.93	-0.02
Under 10 Bond Index (Clean)	115.96	116.00	-0.036%	0.42%	0.42%	0.42%	15.96%	4.41	4.39	0.45
Under 10 Bond Index (Return)	186.85	186.86	-0.005%	0.59%	0.59%	0.59%	86.85%	4.41	4.39	0.45
5 Plus Bond Index (Clean)	129.86	130.04	-0.136%	1.37%	1.37%	1.37%	29.86%	9.36	9.24	1.23
5 Plus Bond Index (Return)	218.68	218.92	-0.112%	1.48%	1.48%	1.48%	118.68%	9.36	9.24	1.23
10 Plus Bond Index (Clean)	134.46	134.81	-0.260%	2.05%	2.05%	2.05%	34.46%	14.71	14.46	1.72
10 Plus Bond Index (Return)	237.36	237.94	-0.241%	2.12%	2.12%	2.12%	137.36%	14.71	14.46	1.72

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	101.20	3.47	275	104.67	0.00	8,132	8,230	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.14	1.39	92	111.52	0.00	6,389	7,037	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.86	1.13	92	113.99	0.00	9,256	10,445	10550
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.26	2.58	214	117.84	0.00	7,700	8,875	9073
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.10	1.49	92	123.59	0.00	6,767	8,262	8363
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.88	3.39	275	122.27	0.00	11,609	13,801	14194
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.15	1.26	92	124.41	0.00	8,252	10,162	10266
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.99	0.68	309	103.67	0.00	4,863	5,008	5041
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.52	3.25	304	126.76	0.00	5,480	6,768	6946
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.47	2.85	306	123.32	0.00	8,137	9,803	10034
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.53	4.60	311	143.13	0.00	11,745	16,271	16811
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	98.89	0.01	4	98.90	0.00	3,000	2,967	2967
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.12	1.63	248	112.75	0.00	7,928	8,810	8939
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.52	1.83	334	100.35	0.00	5,101	5,025	5119

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jan-2016	Previous Index Price 15-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	101.20	101.22	-0.015%	-0.202%	-0.202%	-0.202%	-0.32	0.24	0.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.14	110.16	-0.023%	-0.077%	-0.077%	-0.077%	-0.29	1.69	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.88	-0.022%	0.000%	0.000%	0.000%	-0.17	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.26	115.27	-0.009%	0.017%	0.017%	0.017%	-0.07	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.10	122.11	-0.011%	-0.027%	-0.027%	-0.027%	0.00	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.88	118.89	-0.005%	0.196%	0.196%	0.196%	0.05	3.88	3.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.15	123.15	0.000%	0.252%	0.252%	0.252%	0.11	4.34	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.99	103.03	-0.037%	0.785%	0.785%	0.785%	0.31	5.99	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.52	123.61	-0.077%	0.973%	0.973%	0.973%	0.54	6.31	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.47	120.61	-0.114%	1.131%	1.131%	1.131%	0.80	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.53	138.64	-0.077%	1.189%	1.189%	1.189%	0.98	7.49	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.89	99.10	-0.217%				1.12	9.85	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.12	111.30	-0.157%	1.831%	1.831%	1.831%	1.53	12.23	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.52	98.98	-0.465%	2.780%	2.780%	2.780%	2.07	21.86	21.42

Return Price Performance			Index Price 18-Jan-2016	Previous Index Price 15-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	104.64	0.022%	0.021%	0.021%	0.021%	-0.32	0.24	0.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.50	0.018%	0.167%	0.167%	0.167%	-0.29	1.69	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.99	113.98	0.011%	0.195%	0.195%	0.195%	-0.17	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.84	117.81	0.022%	0.202%	0.202%	0.202%	-0.07	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.59	123.55	0.028%	0.209%	0.209%	0.209%	0.00	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.27	122.24	0.025%	0.373%	0.373%	0.373%	0.05	3.88	3.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.41	124.37	0.033%	0.449%	0.449%	0.449%	0.11	4.34	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.70	-0.031%	0.819%	0.819%	0.819%	0.31	5.99	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.76	126.83	-0.050%	1.102%	1.102%	1.102%	0.54	6.31	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.32	123.43	-0.089%	1.244%	1.244%	1.244%	0.80	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.13	143.19	-0.044%	1.341%	1.341%	1.341%	0.98	7.49	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.90	99.10	-0.209%				1.12	9.85	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.75	112.91	-0.137%	1.913%	1.913%	1.913%	1.53	12.23	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.35	100.80	-0.440%	2.832%	2.832%	2.832%	2.07	21.86	21.42