

# Irish Stock Exchange Daily Bond Index Report

Wednesday 20 January, 2016

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## Bond Indices Performance

Index	Close Value 20-Jan-2016	Previous Close Value 19-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.47	119.40	0.055%	0.66%	0.66%	0.66%	19.47%	5.82	5.77	0.88
All Bond Index (Return)	197.52	197.39	0.064%	0.84%	0.84%	0.84%	97.52%	5.82	5.77	0.88
Under 3 Bond Index (Clean)	93.04	93.03	0.006%	-0.09%	-0.09%	-0.09%	-6.96%	1.59	1.60	-0.23
Under 3 Bond Index (Return)	143.14	143.12	0.018%	0.15%	0.15%	0.15%	43.14%	1.59	1.60	-0.23
Under 5 Bond Index (Clean)	106.08	106.06	0.019%	0.06%	0.06%	0.06%	6.08%	2.92	2.92	-0.03
Under 5 Bond Index (Return)	167.61	167.56	0.029%	0.28%	0.28%	0.28%	67.61%	2.92	2.92	-0.03
Under 10 Bond Index (Clean)	115.97	115.94	0.025%	0.43%	0.43%	0.43%	15.97%	4.40	4.38	0.44
Under 10 Bond Index (Return)	186.91	186.85	0.035%	0.63%	0.63%	0.63%	86.91%	4.40	4.38	0.44
5 Plus Bond Index (Clean)	129.95	129.82	0.100%	1.44%	1.44%	1.44%	29.95%	9.36	9.24	1.23
5 Plus Bond Index (Return)	218.85	218.62	0.105%	1.55%	1.55%	1.55%	118.85%	9.36	9.24	1.23
10 Plus Bond Index (Clean)	134.72	134.39	0.244%	2.25%	2.25%	2.25%	34.72%	14.72	14.47	1.71
10 Plus Bond Index (Return)	237.82	237.24	0.246%	2.32%	2.32%	2.32%	137.82%	14.72	14.47	1.71

## 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	101.18	3.49	277	104.67	0.00	8,132	8,228	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.12	1.42	94	111.53	0.00	6,389	7,036	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.87	1.16	94	114.03	0.00	9,256	10,447	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.27	2.60	216	117.87	0.00	7,700	8,875	9076
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.11	1.52	94	123.63	0.00	6,767	8,262	8365
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.91	3.42	277	122.33	0.00	11,609	13,804	14200
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.20	1.29	94	124.49	0.00	8,252	10,166	10273
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.99	0.68	311	103.67	0.00	4,863	5,008	5041
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.51	3.27	306	126.78	0.00	5,480	6,768	6947
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.46	2.87	308	123.33	0.00	8,137	9,802	10035
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.58	4.63	313	143.21	0.00	11,745	16,276	16820
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	98.99	0.02	6	99.01	0.00	3,000	2,970	2970
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.22	1.64	250	112.86	0.00	7,928	8,817	8948
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.93	1.84	336	100.77	0.00	5,101	5,046	5140



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Jan-2016	Previous Index Price 19-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	101.18	101.19	-0.013%	-0.227%	-0.227%	-0.227%	-0.33	0.24	0.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.12	110.12	-0.002%	-0.095%	-0.095%	-0.095%	-0.30	1.69	1.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.87	112.84	0.027%	0.013%	0.013%	0.013%	-0.19	2.62	2.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.27	115.25	0.013%	0.026%	0.026%	0.026%	-0.08	3.18	3.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.11	122.09	0.014%	-0.021%	-0.021%	-0.021%	-0.01	3.45	3.45
IE0034074488	3407448	4.5 Treas Bnd 2020	118.91	118.88	0.029%	0.219%	0.219%	0.219%	0.03	3.87	3.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.20	123.15	0.043%	0.293%	0.293%	0.293%	0.09	4.34	4.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.99	102.96	0.027%	0.783%	0.783%	0.783%	0.31	5.98	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.51	123.51	0.004%	0.970%	0.970%	0.970%	0.54	6.31	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.46	120.42	0.032%	1.121%	1.121%	1.121%	0.80	7.18	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.58	138.50	0.056%	1.224%	1.224%	1.224%	0.97	7.49	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	98.99	98.88	0.109%				1.10	9.84	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.22	111.08	0.123%	1.920%	1.920%	1.920%	1.52	12.23	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.93	98.40	0.536%	3.200%	3.200%	3.200%	2.05	21.87	21.43

Return Price Performance			Index Price 20-Jan-2016	Previous Index Price 19-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	0.000%	0.021%	0.021%	0.021%	-0.33	0.24	0.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.52	0.012%	0.176%	0.176%	0.176%	-0.30	1.69	1.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.03	113.99	0.037%	0.230%	0.230%	0.230%	-0.19	2.62	2.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.87	117.84	0.023%	0.230%	0.230%	0.230%	-0.08	3.18	3.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.63	123.59	0.027%	0.241%	0.241%	0.241%	-0.01	3.45	3.45
IE0034074488	3407448	4.5 Treas Bnd 2020	122.33	122.28	0.038%	0.416%	0.416%	0.416%	0.03	3.87	3.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.49	124.42	0.054%	0.512%	0.512%	0.512%	0.09	4.34	4.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.64	0.030%	0.822%	0.822%	0.822%	0.31	5.98	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.78	126.77	0.013%	1.117%	1.117%	1.117%	0.54	6.31	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.33	123.28	0.038%	1.250%	1.250%	1.250%	0.80	7.18	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.21	143.11	0.064%	1.396%	1.396%	1.396%	0.97	7.49	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.01	98.90	0.111%				1.10	9.84	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.86	112.72	0.128%	2.013%	2.013%	2.013%	1.52	12.23	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.77	100.23	0.531%	3.255%	3.255%	3.255%	2.05	21.87	21.43