

Irish Stock Exchange Daily Bond Index Report

Thursday 21 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 21-Jan-2016	Previous Close Value 20-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.81	119.47	0.289%	0.95%	0.95%	0.95%	19.81%	5.83	5.78	0.83
All Bond Index (Return)	198.09	197.52	0.292%	1.14%	1.14%	1.14%	98.09%	5.83	5.78	0.83
Under 3 Bond Index (Clean)	93.03	93.04	-0.003%	-0.10%	-0.10%	-0.10%	-6.97%	1.58	1.59	-0.25
Under 3 Bond Index (Return)	143.15	143.14	0.009%	0.16%	0.16%	0.16%	43.15%	1.58	1.59	-0.25
Under 5 Bond Index (Clean)	106.16	106.08	0.075%	0.13%	0.13%	0.13%	6.16%	2.91	2.92	-0.07
Under 5 Bond Index (Return)	167.76	167.61	0.086%	0.37%	0.37%	0.37%	67.76%	2.91	2.92	-0.07
Under 10 Bond Index (Clean)	116.19	115.97	0.188%	0.62%	0.62%	0.62%	16.19%	4.40	4.38	0.39
Under 10 Bond Index (Return)	187.28	186.91	0.194%	0.82%	0.82%	0.82%	87.28%	4.40	4.38	0.39
5 Plus Bond Index (Clean)	130.66	129.95	0.548%	1.99%	1.99%	1.99%	30.66%	9.37	9.26	1.17
5 Plus Bond Index (Return)	220.04	218.85	0.543%	2.11%	2.11%	2.11%	120.04%	9.37	9.26	1.17
10 Plus Bond Index (Clean)	135.94	134.72	0.912%	3.18%	3.18%	3.18%	35.94%	14.75	14.51	1.65
10 Plus Bond Index (Return)	239.98	237.82	0.904%	3.25%	3.25%	3.25%	139.98%	14.75	14.51	1.65

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	101.10	3.50	278	104.61	0.00	8,132	8,222	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.11	1.43	95	111.54	0.00	6,389	7,035	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.93	1.17	95	114.10	0.00	9,256	10,452	10561
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.37	2.62	217	117.98	0.00	7,700	8,883	9085
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.23	1.54	95	123.77	0.00	6,767	8,271	8375
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.06	3.43	278	122.49	0.00	11,609	13,822	14220
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.41	1.30	95	124.71	0.00	8,252	10,184	10291
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.28	0.68	312	103.96	0.00	4,863	5,022	5055
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.94	3.28	307	127.22	0.00	5,480	6,791	6971
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.88	2.88	309	123.76	0.00	8,137	9,836	10070
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.21	4.65	314	143.86	0.00	11,745	16,351	16897
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.58	0.02	7	99.60	0.00	3,000	2,987	2988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.08	1.65	251	113.73	0.00	7,928	8,885	9016
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.25	1.85	337	102.10	0.00	5,101	5,113	5208

Irish Stock Exchange Daily Bond Index Report

Thursday 21 January, 2016

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

Bond Index Constituent

Clean Price Performance			Index Price 21-Jan-2016	Previous Index Price 20-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	101.10	101.18	-0.072%	-0.299%	-0.299%	-0.299%	-0.20	0.23	0.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.11	110.12	-0.007%	-0.103%	-0.103%	-0.103%	-0.32	1.68	1.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.93	112.87	0.053%	0.066%	0.066%	0.066%	-0.22	2.61	2.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.37	115.27	0.087%	0.113%	0.113%	0.113%	-0.11	3.17	3.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.23	122.11	0.102%	0.081%	0.081%	0.081%	-0.05	3.44	3.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.06	118.91	0.129%	0.348%	0.348%	0.348%	-0.01	3.86	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.41	123.20	0.173%	0.466%	0.466%	0.466%	0.04	4.33	4.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.28	102.99	0.279%	1.064%	1.064%	1.064%	0.26	5.98	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.94	123.51	0.345%	1.319%	1.319%	1.319%	0.49	6.30	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.88	120.46	0.349%	1.473%	1.473%	1.473%	0.75	7.17	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.21	138.58	0.460%	1.690%	1.690%	1.690%	0.91	7.48	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.58	98.99	0.594%				1.04	9.84	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.08	111.22	0.771%	2.706%	2.706%	2.706%	1.46	12.23	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.25	98.93	1.342%	4.585%	4.585%	4.585%	1.99	21.92	21.49

Return Price Performance			Index Price 21-Jan-2016	Previous Index Price 20-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	104.61	104.67	-0.057%	-0.036%	-0.036%	-0.036%	-0.20	0.23	0.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.53	0.007%	0.183%	0.183%	0.183%	-0.32	1.68	1.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.10	114.03	0.063%	0.294%	0.294%	0.294%	-0.22	2.61	2.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.98	117.87	0.095%	0.326%	0.326%	0.326%	-0.11	3.17	3.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.77	123.63	0.115%	0.356%	0.356%	0.356%	-0.05	3.44	3.45
IE0034074488	3407448	4.5 Treas Bnd 2020	122.49	122.33	0.135%	0.552%	0.552%	0.552%	-0.01	3.86	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.71	124.49	0.182%	0.694%	0.694%	0.694%	0.04	4.33	4.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.96	103.67	0.279%	1.103%	1.103%	1.103%	0.26	5.98	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.22	126.78	0.344%	1.465%	1.465%	1.465%	0.49	6.30	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.76	123.33	0.348%	1.602%	1.602%	1.602%	0.75	7.17	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.86	143.21	0.455%	1.857%	1.857%	1.857%	0.91	7.48	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.60	99.01	0.597%				1.04	9.84	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.73	112.86	0.766%	2.794%	2.794%	2.794%	1.46	12.23	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.10	100.77	1.324%	4.622%	4.622%	4.622%	1.99	21.92	21.49