

# Irish Stock Exchange Daily Bond Index Report

Monday 25 January, 2016

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## Bond Indices Performance

Index	Close Value 25-Jan-2016	Previous Close Value 22-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.72	119.67	0.046%	0.88%	0.88%	0.88%	19.72%	5.82	5.77	0.84
All Bond Index (Return)	198.03	197.88	0.073%	1.10%	1.10%	1.10%	98.03%	5.82	5.77	0.84
Under 3 Bond Index (Clean)	93.03	93.03	-0.009%	-0.11%	-0.11%	-0.11%	-6.97%	1.58	1.58	-0.26
Under 3 Bond Index (Return)	143.21	143.17	0.027%	0.20%	0.20%	0.20%	43.21%	1.58	1.58	-0.26
Under 5 Bond Index (Clean)	106.16	106.16	0.001%	0.12%	0.12%	0.12%	6.16%	2.91	2.91	-0.07
Under 5 Bond Index (Return)	167.82	167.76	0.035%	0.40%	0.40%	0.40%	67.82%	2.91	2.91	-0.07
Under 10 Bond Index (Clean)	116.14	116.13	0.013%	0.58%	0.58%	0.58%	16.14%	4.39	4.38	0.40
Under 10 Bond Index (Return)	187.28	187.20	0.043%	0.82%	0.82%	0.82%	87.28%	4.39	4.38	0.40
5 Plus Bond Index (Clean)	130.47	130.33	0.101%	1.84%	1.84%	1.84%	30.47%	9.35	9.25	1.18
5 Plus Bond Index (Return)	219.78	219.52	0.120%	1.99%	1.99%	1.99%	119.78%	9.35	9.25	1.18
10 Plus Bond Index (Clean)	135.56	135.22	0.251%	2.89%	2.89%	2.89%	35.56%	14.72	14.48	1.67
10 Plus Bond Index (Return)	239.36	238.73	0.263%	2.98%	2.98%	2.98%	139.36%	14.72	14.48	1.67

## 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	101.08	3.55	282	104.63	0.00	8,132	8,220	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.10	1.49	99	111.59	0.00	6,389	7,034	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.94	1.22	99	114.16	0.00	9,256	10,453	10566
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.37	2.66	221	118.04	0.00	7,700	8,884	9089
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.25	1.60	99	123.85	0.00	6,767	8,272	8380
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.04	3.48	282	122.52	0.00	11,609	13,819	14223
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.39	1.36	99	124.74	0.00	8,252	10,182	10294
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.22	0.69	316	103.91	0.00	4,863	5,019	5053
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.80	3.32	311	127.13	0.00	5,480	6,784	6966
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.78	2.92	313	123.70	0.00	8,137	9,828	10065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.07	4.71	318	143.78	0.00	11,745	16,334	16887
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.47	0.03	11	99.50	0.00	3,000	2,984	2985
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.96	1.68	255	113.64	0.00	7,928	8,876	9009
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.56	1.87	341	101.43	0.00	5,101	5,078	5173



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Jan-2016	Previous Index Price 22-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	101.08	101.09	-0.013%	-0.320%	-0.320%	-0.320%	-0.21	0.22	0.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.10	110.12	-0.018%	-0.116%	-0.116%	-0.116%	-0.33	1.68	1.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.94	112.94	0.000%	0.074%	0.074%	0.074%	-0.23	2.61	2.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.37	115.37	0.007%	0.120%	0.120%	0.120%	-0.12	3.17	3.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.25	122.25	-0.007%	0.092%	0.092%	0.092%	-0.06	3.44	3.44
IE0034074488	3407448	4.5 Treas Bnd 2020	119.04	119.03	0.008%	0.329%	0.329%	0.329%	-0.01	3.86	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.39	123.37	0.016%	0.446%	0.446%	0.446%	0.04	4.32	4.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.22	103.17	0.048%	1.010%	1.010%	1.010%	0.27	5.97	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.80	123.73	0.059%	1.208%	1.208%	1.208%	0.50	6.30	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.78	120.78	0.000%	1.394%	1.394%	1.394%	0.76	7.17	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.07	139.02	0.038%	1.585%	1.585%	1.585%	0.92	7.48	7.41
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.47	99.40	0.067%				1.06	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.96	111.68	0.251%	2.601%	2.601%	2.601%	1.47	12.22	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.56	99.20	0.361%	3.860%	3.860%	3.860%	2.02	21.89	21.45

Return Price Performance			Index Price 25-Jan-2016	Previous Index Price 22-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	104.63	104.61	0.024%	-0.010%	-0.010%	-0.010%	-0.21	0.22	0.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.56	0.022%	0.224%	0.224%	0.224%	-0.33	1.68	1.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.16	114.12	0.032%	0.345%	0.345%	0.345%	-0.23	2.61	2.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.04	117.99	0.037%	0.373%	0.373%	0.373%	-0.12	3.17	3.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.85	123.81	0.032%	0.418%	0.418%	0.418%	-0.06	3.44	3.44
IE0034074488	3407448	4.5 Treas Bnd 2020	122.52	122.47	0.038%	0.574%	0.574%	0.574%	-0.01	3.86	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.74	124.68	0.049%	0.719%	0.719%	0.719%	0.04	4.32	4.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.86	0.055%	1.058%	1.058%	1.058%	0.27	5.97	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.13	127.02	0.083%	1.392%	1.392%	1.392%	0.50	6.30	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.70	123.67	0.023%	1.555%	1.555%	1.555%	0.76	7.17	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.78	143.68	0.068%	1.798%	1.798%	1.798%	0.92	7.48	7.41
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.50	99.43	0.075%				1.06	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.64	113.34	0.265%	2.714%	2.714%	2.714%	1.47	12.22	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.43	101.05	0.370%	3.932%	3.932%	3.932%	2.02	21.89	21.45