

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 January, 2016

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Bond Indices Performance

Index	Close Value 26-Jan-2016	Previous Close Value 25-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.88	119.72	0.129%	1.01%	1.01%	1.01%	19.88%	5.83	5.78	0.82
All Bond Index (Return)	198.30	198.03	0.135%	1.24%	1.24%	1.24%	98.30%	5.83	5.78	0.82
Under 3 Bond Index (Clean)	93.01	93.03	-0.015%	-0.12%	-0.12%	-0.12%	-6.99%	1.58	1.58	-0.25
Under 3 Bond Index (Return)	143.21	143.21	-0.003%	0.19%	0.19%	0.19%	43.21%	1.58	1.58	-0.25
Under 5 Bond Index (Clean)	106.17	106.16	0.011%	0.14%	0.14%	0.14%	6.17%	2.91	2.91	-0.08
Under 5 Bond Index (Return)	167.86	167.82	0.022%	0.43%	0.43%	0.43%	67.86%	2.91	2.91	-0.08
Under 10 Bond Index (Clean)	116.22	116.14	0.071%	0.65%	0.65%	0.65%	16.22%	4.39	4.38	0.38
Under 10 Bond Index (Return)	187.43	187.28	0.079%	0.90%	0.90%	0.90%	87.43%	4.39	4.38	0.38
5 Plus Bond Index (Clean)	130.82	130.47	0.272%	2.12%	2.12%	2.12%	30.82%	9.36	9.26	1.16
5 Plus Bond Index (Return)	220.38	219.78	0.273%	2.27%	2.27%	2.27%	120.38%	9.36	9.26	1.16
10 Plus Bond Index (Clean)	136.22	135.56	0.488%	3.39%	3.39%	3.39%	36.22%	14.73	14.50	1.63
10 Plus Bond Index (Return)	240.52	239.36	0.487%	3.48%	3.48%	3.48%	140.52%	14.73	14.50	1.63

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	101.05	3.57	283	104.62	0.00	8,132	8,217	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.08	1.51	100	111.59	0.00	6,389	7,033	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.93	1.23	100	114.17	0.00	9,256	10,453	10567
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.38	2.68	222	118.06	0.00	7,700	8,884	9091
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.24	1.62	100	123.86	0.00	6,767	8,272	8381
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.08	3.49	283	122.57	0.00	11,609	13,824	14229
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.46	1.37	100	124.83	0.00	8,252	10,188	10301
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.70	317	104.06	0.00	4,863	5,026	5060
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.96	3.33	312	127.29	0.00	5,480	6,792	6975
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.98	2.93	314	123.90	0.00	8,137	9,844	10082
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.37	4.72	319	144.09	0.00	11,745	16,370	16924
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.76	0.03	12	99.79	0.00	3,000	2,993	2994
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.48	1.68	256	114.16	0.00	7,928	8,917	9050
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.21	1.87	342	102.08	0.00	5,101	5,111	5207

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jan-2016	Previous Index Price 25-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	101.05	101.08	-0.030%	-0.350%	-0.350%	-0.350%	-0.14	0.22	0.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.08	110.10	-0.015%	-0.132%	-0.132%	-0.132%	-0.33	1.67	1.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.93	112.94	-0.004%	0.069%	0.069%	0.069%	-0.23	2.60	2.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.38	115.37	0.008%	0.128%	0.128%	0.128%	-0.13	3.16	3.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.24	122.25	-0.002%	0.090%	0.090%	0.090%	-0.07	3.44	3.44
IE0034074488	3407448	4.5 Treas Bnd 2020	119.08	119.04	0.036%	0.365%	0.365%	0.365%	-0.02	3.85	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.46	123.39	0.057%	0.503%	0.503%	0.503%	0.03	4.32	4.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.22	0.140%	1.152%	1.152%	1.152%	0.25	5.97	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.96	123.80	0.123%	1.333%	1.333%	1.333%	0.48	6.29	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.98	120.78	0.161%	1.556%	1.556%	1.556%	0.73	7.17	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.37	139.07	0.218%	1.806%	1.806%	1.806%	0.89	7.48	7.41
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.76	99.47	0.292%				1.03	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.48	111.96	0.459%	3.072%	3.072%	3.072%	1.43	12.23	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.21	99.56	0.655%	4.540%	4.540%	4.540%	1.99	21.91	21.48

Return Price Performance			Index Price 26-Jan-2016	Previous Index Price 25-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	104.62	104.63	-0.016%	-0.026%	-0.026%	-0.026%	-0.14	0.22	0.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.59	-0.002%	0.222%	0.222%	0.222%	-0.33	1.67	1.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.17	114.16	0.006%	0.351%	0.351%	0.351%	-0.23	2.60	2.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.06	118.04	0.018%	0.391%	0.391%	0.391%	-0.13	3.16	3.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.86	123.85	0.011%	0.430%	0.430%	0.430%	-0.07	3.44	3.44
IE0034074488	3407448	4.5 Treas Bnd 2020	122.57	122.52	0.045%	0.619%	0.619%	0.619%	-0.02	3.85	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.83	124.74	0.067%	0.786%	0.786%	0.786%	0.03	4.32	4.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	103.91	0.141%	1.201%	1.201%	1.201%	0.25	5.97	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.29	127.13	0.128%	1.522%	1.522%	1.522%	0.48	6.29	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.90	123.70	0.164%	1.722%	1.722%	1.722%	0.73	7.17	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.09	143.78	0.220%	2.023%	2.023%	2.023%	0.89	7.48	7.41
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.79	99.50	0.294%				1.03	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.16	113.64	0.458%	3.184%	3.184%	3.184%	1.43	12.23	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.08	101.43	0.649%	4.606%	4.606%	4.606%	1.99	21.91	21.48