

# Irish Stock Exchange Daily Bond Index Report

Thursday 28 January, 2016

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## Bond Indices Performance

Index	Close Value 28-Jan-2016	Previous Close Value 27-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.65	119.69	-0.035%	0.81%	0.81%	0.81%	19.65%	5.81	5.77	0.85
All Bond Index (Return)	197.96	198.01	-0.025%	1.07%	1.07%	1.07%	97.96%	5.81	5.77	0.85
Under 3 Bond Index (Clean)	92.94	92.99	-0.056%	-0.20%	-0.20%	-0.20%	-7.06%	1.57	1.57	-0.24
Under 3 Bond Index (Return)	143.13	143.19	-0.043%	0.14%	0.14%	0.14%	43.13%	1.57	1.57	-0.24
Under 5 Bond Index (Clean)	106.00	106.07	-0.072%	-0.02%	-0.02%	-0.02%	6.00%	2.89	2.90	-0.04
Under 5 Bond Index (Return)	167.63	167.73	-0.058%	0.29%	0.29%	0.29%	67.63%	2.89	2.90	-0.04
Under 10 Bond Index (Clean)	115.99	116.06	-0.060%	0.45%	0.45%	0.45%	15.99%	4.38	4.36	0.41
Under 10 Bond Index (Return)	187.11	187.20	-0.048%	0.73%	0.73%	0.73%	87.11%	4.38	4.36	0.41
5 Plus Bond Index (Clean)	130.52	130.50	0.008%	1.88%	1.88%	1.88%	30.52%	9.35	9.24	1.18
5 Plus Bond Index (Return)	219.91	219.88	0.016%	2.05%	2.05%	2.05%	119.91%	9.35	9.24	1.18
10 Plus Bond Index (Clean)	136.00	135.84	0.118%	3.22%	3.22%	3.22%	36.00%	14.73	14.49	1.65
10 Plus Bond Index (Return)	240.15	239.86	0.121%	3.32%	3.32%	3.32%	140.15%	14.73	14.49	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	101.01	3.59	285	104.60	0.00	8,132	8,214	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.00	1.54	102	111.54	0.00	6,389	7,028	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.80	1.26	102	114.06	0.00	9,256	10,441	10557
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.18	2.70	224	117.88	0.00	7,700	8,869	9076
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.02	1.65	102	123.67	0.00	6,767	8,257	8368
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.80	3.51	285	122.32	0.00	11,609	13,792	14200
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.17	1.40	102	124.57	0.00	8,252	10,164	10280
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.07	0.70	319	103.77	0.00	4,863	5,012	5046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.75	3.36	314	127.11	0.00	5,480	6,781	6965
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.72	2.94	316	123.66	0.00	8,137	9,823	10062
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.92	4.75	321	143.67	0.00	11,745	16,317	16875
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.58	0.04	14	99.62	0.00	3,000	2,987	2988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.18	1.70	258	113.88	0.00	7,928	8,893	9028
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.22	1.89	344	102.11	0.00	5,145	5,112	5208



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Jan-2016	Previous Index Price 27-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	101.01	101.06	-0.045%	-0.390%	-0.390%	-0.390%	-0.19	0.21	0.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.00	110.06	-0.055%	-0.202%	-0.202%	-0.202%	-0.32	1.66	1.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.80	112.88	-0.066%	-0.046%	-0.046%	-0.046%	-0.21	2.59	2.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.18	115.25	-0.063%	-0.052%	-0.052%	-0.052%	-0.09	3.15	3.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.02	122.11	-0.074%	-0.090%	-0.090%	-0.090%	-0.03	3.42	3.43
IE0034074488	3407448	4.5 Treas Bnd 2020	118.80	118.92	-0.101%	0.129%	0.129%	0.129%	0.03	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.17	123.27	-0.075%	0.271%	0.271%	0.271%	0.07	4.31	4.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.07	103.17	-0.094%	0.861%	0.861%	0.861%	0.29	5.96	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.75	123.80	-0.040%	1.167%	1.167%	1.167%	0.50	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.72	120.72	-0.007%	1.336%	1.336%	1.336%	0.76	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.92	138.98	-0.043%	1.478%	1.478%	1.478%	0.93	7.46	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.58	99.48	0.104%				1.04	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.18	112.25	-0.058%	2.800%	2.800%	2.800%	1.45	12.21	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.22	99.79	0.433%	4.550%	4.550%	4.550%	1.99	21.90	21.47

Return Price Performance			Index Price 28-Jan-2016	Previous Index Price 27-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	104.60	104.63	-0.031%	-0.040%	-0.040%	-0.040%	-0.19	0.21	0.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.58	-0.040%	0.179%	0.179%	0.179%	-0.32	1.66	1.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.06	114.12	-0.054%	0.258%	0.258%	0.258%	-0.21	2.59	2.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.88	117.94	-0.052%	0.236%	0.236%	0.236%	-0.09	3.15	3.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.67	123.75	-0.060%	0.278%	0.278%	0.278%	-0.03	3.42	3.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.32	122.42	-0.087%	0.410%	0.410%	0.410%	0.03	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.57	124.65	-0.063%	0.578%	0.578%	0.578%	0.07	4.31	4.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.86	-0.091%	0.916%	0.916%	0.916%	0.29	5.96	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.11	127.15	-0.031%	1.377%	1.377%	1.377%	0.50	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.66	123.66	0.002%	1.522%	1.522%	1.522%	0.76	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.67	143.72	-0.031%	1.725%	1.725%	1.725%	0.93	7.46	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.62	99.51	0.106%				1.04	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.88	113.94	-0.052%	2.928%	2.928%	2.928%	1.45	12.21	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.11	101.67	0.431%	4.628%	4.628%	4.628%	1.99	21.90	21.47