

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 January, 2016

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Bond Indices Performance

Index	Close Value 05-Jan-2016	Previous Close Value 04-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.09	118.92	0.148%	0.34%	0.34%	0.34%	19.09%	5.74	5.68	0.94
All Bond Index (Return)	196.63	196.32	0.155%	0.39%	0.39%	0.39%	96.63%	5.74	5.68	0.94
Under 3 Bond Index (Clean)	93.17	93.11	0.068%	0.05%	0.05%	0.05%	-6.83%	1.63	1.64	-0.20
Under 3 Bond Index (Return)	143.09	142.98	0.078%	0.11%	0.11%	0.11%	43.09%	1.63	1.64	-0.20
Under 5 Bond Index (Clean)	106.14	106.06	0.068%	0.10%	0.10%	0.10%	6.14%	2.96	2.96	0.01
Under 5 Bond Index (Return)	167.41	167.28	0.078%	0.16%	0.16%	0.16%	67.41%	2.96	2.96	0.01
Under 10 Bond Index (Clean)	115.79	115.61	0.151%	0.27%	0.27%	0.27%	15.79%	4.44	4.42	0.50
Under 10 Bond Index (Return)	186.34	186.05	0.159%	0.32%	0.32%	0.32%	86.34%	4.44	4.42	0.50
5 Plus Bond Index (Clean)	128.95	128.63	0.253%	0.66%	0.66%	0.66%	28.95%	9.33	9.21	1.32
5 Plus Bond Index (Return)	216.97	216.42	0.255%	0.68%	0.68%	0.68%	116.97%	9.33	9.21	1.32
10 Plus Bond Index (Clean)	132.95	132.79	0.125%	0.91%	0.91%	0.91%	32.95%	15.72	15.43	1.88
10 Plus Bond Index (Return)	234.57	234.27	0.129%	0.92%	0.92%	0.92%	134.57%	15.72	15.43	1.88

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	101.39	3.30	262	104.69	0.00	8,132	8,245	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.29	1.19	79	111.48	0.00	6,389	7,047	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.97	0.97	79	113.94	0.00	9,256	10,456	10546
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.32	2.42	201	117.74	0.00	7,700	8,880	9066
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.26	1.28	79	123.53	0.00	6,767	8,272	8359
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.84	3.23	262	122.07	0.00	11,609	13,795	14170
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.08	1.08	79	124.17	0.00	8,252	10,157	10246
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.59	0.65	296	103.23	0.00	4,863	4,988	5020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.89	3.11	291	126.00	0.00	5,480	6,734	6904
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.84	2.73	293	122.57	0.00	8,137	9,751	9973
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.80	4.41	298	142.20	0.00	11,745	16,185	16702
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.08	1.55	235	111.62	0.00	7,928	8,727	8849
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.79	1.76	321	98.55	0.00	5,101	4,937	5026

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jan-2016	Previous Index Price 04-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	101.39	101.35	0.039%	-0.017%	-0.017%	-0.017%	-0.36	0.28	0.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.29	110.21	0.073%	0.061%	0.061%	0.061%	-0.26	1.73	1.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.97	112.87	0.087%	0.100%	0.100%	0.100%	-0.15	2.66	2.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.32	115.27	0.045%	0.074%	0.074%	0.074%	-0.04	3.22	3.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.26	122.17	0.067%	0.100%	0.100%	0.100%	0.01	3.49	3.49
IE0034074488	3407448	4.5 Treas Bnd 2020	118.84	118.74	0.077%	0.156%	0.156%	0.156%	0.09	3.91	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.08	122.99	0.076%	0.198%	0.198%	0.198%	0.15	4.38	4.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.59	102.38	0.205%	0.388%	0.388%	0.388%	0.38	6.02	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.89	122.56	0.267%	0.462%	0.462%	0.462%	0.64	6.35	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.84	119.44	0.337%	0.600%	0.600%	0.600%	0.88	7.22	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.80	137.36	0.319%	0.654%	0.654%	0.654%	1.06	7.52	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.08	109.79	0.258%	0.871%	0.871%	0.871%	1.61	12.26	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.79	96.90	-0.108%	0.972%	0.972%	0.972%	2.15	21.82	21.36

Return Price Performance			Index Price 05-Jan-2016	Previous Index Price 04-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	104.69	104.64	0.051%	0.044%	0.044%	0.044%	-0.36	0.28	0.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.48	111.39	0.085%	0.128%	0.128%	0.128%	-0.26	1.73	1.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.94	113.83	0.097%	0.154%	0.154%	0.154%	-0.15	2.66	2.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.74	117.68	0.054%	0.123%	0.123%	0.123%	-0.04	3.22	3.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.53	123.43	0.079%	0.165%	0.165%	0.165%	0.01	3.49	3.49
IE0034074488	3407448	4.5 Treas Bnd 2020	122.07	121.96	0.085%	0.203%	0.203%	0.203%	0.09	3.91	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.17	124.06	0.086%	0.251%	0.251%	0.251%	0.15	4.38	4.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.23	103.02	0.206%	0.398%	0.398%	0.398%	0.38	6.02	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.00	125.66	0.268%	0.493%	0.493%	0.493%	0.64	6.35	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.57	122.16	0.337%	0.626%	0.626%	0.626%	0.88	7.22	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.20	141.75	0.320%	0.686%	0.686%	0.686%	1.06	7.52	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.62	111.33	0.260%	0.888%	0.888%	0.888%	1.61	12.26	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.55	98.65	-0.100%	0.984%	0.984%	0.984%	2.15	21.82	21.36