

Irish Stock Exchange Daily Bond Index Report

Wednesday 6 January, 2016

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Bond Indices Performance

Index	Close Value 06-Jan-2016	Previous Close Value 05-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.37	119.09	0.230%	0.58%	0.58%	0.58%	19.37%	5.75	5.70	0.90
All Bond Index (Return)	197.09	196.63	0.235%	0.62%	0.62%	0.62%	97.09%	5.75	5.70	0.90
Under 3 Bond Index (Clean)	93.19	93.17	0.021%	0.07%	0.07%	0.07%	-6.81%	1.63	1.63	-0.22
Under 3 Bond Index (Return)	143.14	143.09	0.033%	0.14%	0.14%	0.14%	43.14%	1.63	1.63	-0.22
Under 5 Bond Index (Clean)	106.24	106.14	0.098%	0.20%	0.20%	0.20%	6.24%	2.96	2.96	-0.03
Under 5 Bond Index (Return)	167.59	167.41	0.108%	0.27%	0.27%	0.27%	67.59%	2.96	2.96	-0.03
Under 10 Bond Index (Clean)	115.98	115.79	0.168%	0.44%	0.44%	0.44%	15.98%	4.44	4.42	0.46
Under 10 Bond Index (Return)	186.67	186.34	0.175%	0.49%	0.49%	0.49%	86.67%	4.44	4.42	0.46
5 Plus Bond Index (Clean)	129.47	128.95	0.402%	1.06%	1.06%	1.06%	29.47%	9.35	9.23	1.28
5 Plus Bond Index (Return)	217.84	216.97	0.401%	1.09%	1.09%	1.09%	117.84%	9.35	9.23	1.28
10 Plus Bond Index (Clean)	133.89	132.95	0.704%	1.62%	1.62%	1.62%	33.89%	15.75	15.46	1.84
10 Plus Bond Index (Return)	236.21	234.57	0.699%	1.63%	1.63%	1.63%	136.21%	15.75	15.46	1.84

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	101.38	3.32	263	104.69	0.00	8,132	8,244	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.31	1.21	80	111.51	0.00	6,389	7,048	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.02	0.99	80	114.01	0.00	9,256	10,461	10552
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.42	2.44	202	117.86	0.00	7,700	8,887	9075
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.41	1.29	80	123.71	0.00	6,767	8,283	8371
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.04	3.24	263	122.28	0.00	11,609	13,819	14195
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.31	1.10	80	124.40	0.00	8,252	10,175	10266
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.85	0.65	297	103.50	0.00	4,863	5,001	5033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.23	3.12	292	126.35	0.00	5,480	6,752	6923
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.19	2.74	294	122.93	0.00	8,137	9,780	10003
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.22	4.42	299	142.65	0.00	11,745	16,235	16754
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.66	1.55	236	112.21	0.00	7,928	8,773	8896
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.77	1.76	322	99.53	0.00	5,101	4,987	5077

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Bond Index Constituent

Clean Price Performance			Index Price 06-Jan-2016	Previous Index Price 05-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	101.38	101.39	-0.010%	-0.027%	-0.027%	-0.027%	-0.37	0.28	0.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.31	110.29	0.016%	0.077%	0.077%	0.077%	-0.28	1.73	1.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.02	112.97	0.049%	0.149%	0.149%	0.149%	-0.18	2.66	2.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.42	115.32	0.087%	0.161%	0.161%	0.161%	-0.07	3.22	3.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.41	122.26	0.129%	0.229%	0.229%	0.229%	-0.03	3.49	3.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.04	118.84	0.168%	0.324%	0.324%	0.324%	0.04	3.91	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.31	123.08	0.180%	0.379%	0.379%	0.379%	0.11	4.38	4.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.85	102.59	0.260%	0.650%	0.650%	0.650%	0.33	6.02	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.23	122.89	0.277%	0.740%	0.740%	0.740%	0.59	6.34	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	119.84	0.292%	0.894%	0.894%	0.894%	0.84	7.22	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.22	137.80	0.311%	0.966%	0.966%	0.966%	1.02	7.52	7.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.66	110.08	0.530%	1.405%	1.405%	1.405%	1.57	12.26	12.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.77	96.79	1.013%	1.995%	1.995%	1.995%	2.10	21.86	21.41

Return Price Performance			Index Price 06-Jan-2016	Previous Index Price 05-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	104.69	0.003%	0.047%	0.047%	0.047%	-0.37	0.28	0.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.48	0.030%	0.157%	0.157%	0.157%	-0.28	1.73	1.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.01	113.94	0.059%	0.213%	0.213%	0.213%	-0.18	2.66	2.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.86	117.74	0.095%	0.219%	0.219%	0.219%	-0.07	3.22	3.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.71	123.53	0.141%	0.306%	0.306%	0.306%	-0.03	3.49	3.49
IE0034074488	3407448	4.5 Treas Bnd 2020	122.28	122.07	0.174%	0.377%	0.377%	0.377%	0.04	3.91	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.40	124.17	0.190%	0.442%	0.442%	0.442%	0.11	4.38	4.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	103.23	0.261%	0.659%	0.659%	0.659%	0.33	6.02	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.35	126.00	0.279%	0.773%	0.773%	0.773%	0.59	6.34	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.93	122.57	0.294%	0.921%	0.921%	0.921%	0.84	7.22	7.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.65	142.20	0.312%	1.000%	1.000%	1.000%	1.02	7.52	7.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.21	111.62	0.529%	1.422%	1.422%	1.422%	1.57	12.26	12.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.53	98.55	1.000%	1.993%	1.993%	1.993%	2.10	21.86	21.41