

Irish Stock Exchange Daily Bond Index Report

Monday 11 January, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 11-Jan-2016	Previous Close Value 08-Jan-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.22	119.41	-0.163%	0.45%	0.45%	0.45%	19.22%	5.72	5.67	0.91
All Bond Index (Return)	196.95	197.20	-0.131%	0.55%	0.55%	0.55%	96.95%	5.72	5.67	0.91
Under 3 Bond Index (Clean)	93.12	93.16	-0.040%	0.00%	0.00%	0.00%	-6.88%	1.62	1.62	-0.21
Under 3 Bond Index (Return)	143.11	143.12	-0.003%	0.13%	0.13%	0.13%	43.11%	1.62	1.62	-0.21
Under 5 Bond Index (Clean)	106.13	106.20	-0.068%	0.10%	0.10%	0.10%	6.13%	2.95	2.95	-0.01
Under 5 Bond Index (Return)	167.52	167.57	-0.033%	0.22%	0.22%	0.22%	67.52%	2.95	2.95	-0.01
Under 10 Bond Index (Clean)	115.90	116.04	-0.118%	0.37%	0.37%	0.37%	15.90%	4.42	4.40	0.47
Under 10 Bond Index (Return)	186.64	186.79	-0.085%	0.48%	0.48%	0.48%	86.64%	4.42	4.40	0.47
5 Plus Bond Index (Clean)	129.28	129.65	-0.288%	0.91%	0.91%	0.91%	29.28%	9.32	9.20	1.29
5 Plus Bond Index (Return)	217.60	218.17	-0.259%	0.97%	0.97%	0.97%	117.60%	9.32	9.20	1.29
10 Plus Bond Index (Clean)	133.17	133.86	-0.510%	1.08%	1.08%	1.08%	33.17%	15.71	15.42	1.87
10 Plus Bond Index (Return)	235.04	236.18	-0.485%	1.12%	1.12%	1.12%	135.04%	15.71	15.42	1.87

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	101.30	3.38	268	104.67	0.00	8,132	8,237	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.25	1.28	85	111.53	0.00	6,389	7,044	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.92	1.05	85	113.97	0.00	9,256	10,452	10549
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.30	2.50	207	117.80	0.00	7,700	8,878	9070
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.25	1.37	85	123.62	0.00	6,767	8,272	8365
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.93	3.30	268	122.23	0.00	11,609	13,806	14190
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.12	1.16	85	124.28	0.00	8,252	10,160	10256
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.76	0.66	302	103.42	0.00	4,863	4,997	5029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.28	3.17	297	126.45	0.00	5,480	6,755	6929
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.28	2.79	299	123.06	0.00	8,137	9,787	10013
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.14	4.50	304	142.63	0.00	11,745	16,224	16753
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	98.48	0.00	0	98.48	0.00	3,000		
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.28	1.59	241	111.87	0.00	7,928	8,743	8868
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.92	1.79	327	98.71	0.00	5,101	4,943	5035

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jan-2016	Previous Index Price 08-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	101.30	101.32	-0.020%	-0.108%	-0.108%	-0.108%	-0.32	0.26	0.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.25	110.27	-0.018%	0.024%	0.024%	0.024%	-0.29	1.71	1.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.92	113.00	-0.071%	0.060%	0.060%	0.060%	-0.16	2.64	2.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.30	115.39	-0.074%	0.056%	0.056%	0.056%	-0.06	3.21	3.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.25	122.36	-0.094%	0.092%	0.092%	0.092%	-0.01	3.48	3.48
IE0034074488	3407448	4.5 Treas Bnd 2020	118.93	119.00	-0.063%	0.234%	0.234%	0.234%	0.05	3.89	3.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.12	123.27	-0.118%	0.228%	0.228%	0.228%	0.13	4.36	4.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.76	102.95	-0.187%	0.560%	0.560%	0.560%	0.35	6.01	5.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.28	123.44	-0.134%	0.777%	0.777%	0.777%	0.58	6.33	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.53	-0.210%	0.967%	0.967%	0.967%	0.83	7.20	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.14	138.47	-0.242%	0.902%	0.902%	0.902%	1.02	7.51	7.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.28	110.78	-0.451%	1.058%	1.058%	1.058%	1.59	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.92	97.52	-0.615%	1.106%	1.106%	1.106%	2.14	21.81	21.35

Return Price Performance			Index Price 11-Jan-2016	Previous Index Price 08-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	104.67	104.66	0.017%	0.028%	0.028%	0.028%	-0.32	0.26	0.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	111.51	0.022%	0.173%	0.173%	0.173%	-0.29	1.71	1.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.97	114.01	-0.038%	0.179%	0.179%	0.179%	-0.16	2.64	2.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.80	117.84	-0.042%	0.168%	0.168%	0.168%	-0.06	3.21	3.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.62	123.69	-0.053%	0.235%	0.235%	0.235%	-0.01	3.48	3.48
IE0034074488	3407448	4.5 Treas Bnd 2020	122.23	122.27	-0.031%	0.340%	0.340%	0.340%	0.05	3.89	3.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.28	124.39	-0.084%	0.347%	0.347%	0.347%	0.13	4.36	4.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.61	-0.180%	0.581%	0.581%	0.581%	0.35	6.01	5.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.45	126.58	-0.105%	0.851%	0.851%	0.851%	0.58	6.33	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.06	123.29	-0.183%	1.030%	1.030%	1.030%	0.83	7.20	7.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.63	142.92	-0.203%	0.990%	0.990%	0.990%	1.02	7.51	7.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.87	112.35	-0.427%	1.110%	1.110%	1.110%	1.59	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.71	99.29	-0.587%	1.149%	1.149%	1.149%	2.14	21.81	21.35