

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 January, 2016

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Bond Indices Performance

| Index | Close Value 19-Jan-2016 | Previous Close Value 18-Jan-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.40 | 119.42 | -0.020% | 0.60% | 0.60% | 0.60% | 19.40% | 5.82 | 5.77 | 0.89 |
| All Bond Index (Return) | 197.39 | 197.41 | -0.010% | 0.78% | 0.78% | 0.78% | 97.39% | 5.82 | 5.77 | 0.89 |
| Under 3 Bond Index (Clean) | 93.03 | 93.04 | -0.014% | -0.10% | -0.10% | -0.10% | -6.97% | 1.59 | 1.60 | -0.21 |
| Under 3 Bond Index (Return) | 143.12 | 143.12 | -0.001% | 0.13% | 0.13% | 0.13% | 43.12% | 1.59 | 1.60 | -0.21 |
| Under 5 Bond Index (Clean) | 106.06 | 106.07 | -0.008% | 0.04% | 0.04% | 0.04% | 6.06% | 2.92 | 2.92 | -0.02 |
| Under 5 Bond Index (Return) | 167.56 | 167.56 | 0.003% | 0.25% | 0.25% | 0.25% | 67.56% | 2.92 | 2.92 | -0.02 |
| Under 10 Bond Index (Clean) | 115.94 | 115.96 | -0.015% | 0.40% | 0.40% | 0.40% | 15.94% | 4.41 | 4.39 | 0.45 |
| Under 10 Bond Index (Return) | 186.85 | 186.85 | -0.004% | 0.59% | 0.59% | 0.59% | 86.85% | 4.41 | 4.39 | 0.45 |
| 5 Plus Bond Index (Clean) | 129.82 | 129.86 | -0.035% | 1.33% | 1.33% | 1.33% | 29.82% | 9.35 | 9.24 | 1.24 |
| 5 Plus Bond Index (Return) | 218.62 | 218.68 | -0.027% | 1.45% | 1.45% | 1.45% | 118.62% | 9.35 | 9.24 | 1.24 |
| 10 Plus Bond Index (Clean) | 134.39 | 134.46 | -0.057% | 2.00% | 2.00% | 2.00% | 34.39% | 14.70 | 14.46 | 1.73 |
| 10 Plus Bond Index (Return) | 237.24 | 237.36 | -0.051% | 2.07% | 2.07% | 2.07% | 137.24% | 14.70 | 14.46 | 1.73 |

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 | 101.19 | 3.48 | 276 | 104.67 | 0.00 | 8,132 | 8,229 | 8511 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 110.12 | 1.40 | 93 | 111.52 | 0.00 | 6,389 | 7,036 | 7125 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 112.84 | 1.15 | 93 | 113.99 | 0.00 | 9,256 | 10,444 | 10550 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.25 | 2.59 | 215 | 117.84 | 0.00 | 7,700 | 8,874 | 9074 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 122.09 | 1.50 | 93 | 123.59 | 0.00 | 6,767 | 8,261 | 8363 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.88 | 3.40 | 276 | 122.28 | 0.00 | 11,609 | 13,800 | 14195 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.15 | 1.27 | 93 | 124.42 | 0.00 | 8,252 | 10,162 | 10267 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 102.96 | 0.68 | 310 | 103.64 | 0.00 | 4,863 | 5,006 | 5039 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 123.51 | 3.26 | 305 | 126.77 | 0.00 | 5,480 | 6,768 | 6946 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.42 | 2.86 | 307 | 123.28 | 0.00 | 8,137 | 9,799 | 10031 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 138.50 | 4.62 | 312 | 143.11 | 0.00 | 11,745 | 16,267 | 16809 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 15-May-26 | 1 | Annual | 98.88 | 0.01 | 5 | 98.90 | 0.00 | 3,000 | 2,966 | 2967 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 111.08 | 1.64 | 249 | 112.72 | 0.00 | 7,928 | 8,806 | 8936 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 98.40 | 1.84 | 335 | 100.23 | 0.00 | 5,101 | 5,019 | 5112 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 19-Jan-2016 | Previous Index Price 18-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 | 101.19 | 101.20 | -0.012% | -0.214% | -0.214% | -0.214% | -0.32 | 0.24 | 0.24 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.12 | 110.14 | -0.016% | -0.093% | -0.093% | -0.093% | -0.29 | 1.69 | 1.70 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 112.84 | 112.86 | -0.013% | -0.013% | -0.013% | -0.013% | -0.17 | 2.62 | 2.63 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.25 | 115.26 | -0.004% | 0.013% | 0.013% | 0.013% | -0.07 | 3.18 | 3.19 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 122.09 | 122.10 | -0.008% | -0.035% | -0.035% | -0.035% | -0.01 | 3.45 | 3.45 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.88 | 118.88 | -0.006% | 0.190% | 0.190% | 0.190% | 0.04 | 3.87 | 3.87 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.15 | 123.15 | -0.002% | 0.250% | 0.250% | 0.250% | 0.10 | 4.34 | 4.34 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 102.96 | 102.99 | -0.029% | 0.755% | 0.755% | 0.755% | 0.31 | 5.99 | 5.97 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.51 | 123.52 | -0.006% | 0.966% | 0.966% | 0.966% | 0.54 | 6.31 | 6.28 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.42 | 120.47 | -0.042% | 1.089% | 1.089% | 1.089% | 0.80 | 7.18 | 7.13 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.50 | 138.53 | -0.022% | 1.167% | 1.167% | 1.167% | 0.98 | 7.49 | 7.42 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 98.88 | 98.89 | -0.003% | | | | 1.12 | 9.85 | 9.74 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 111.08 | 111.12 | -0.036% | 1.794% | 1.794% | 1.794% | 1.53 | 12.23 | 12.04 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 98.40 | 98.52 | -0.127% | 2.650% | 2.650% | 2.650% | 2.07 | 21.85 | 21.41 |

| Return Price Performance | | | Index Price 19-Jan-2016 | Previous Index Price 18-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 | 104.67 | 0.000% | 0.021% | 0.021% | 0.021% | -0.32 | 0.24 | 0.24 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.52 | 111.52 | -0.003% | 0.164% | 0.164% | 0.164% | -0.29 | 1.69 | 1.70 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 113.99 | 113.99 | -0.002% | 0.193% | 0.193% | 0.193% | -0.17 | 2.62 | 2.63 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.84 | 117.84 | 0.006% | 0.207% | 0.207% | 0.207% | -0.07 | 3.18 | 3.19 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.59 | 123.59 | 0.005% | 0.214% | 0.214% | 0.214% | -0.01 | 3.45 | 3.45 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.28 | 122.27 | 0.005% | 0.378% | 0.378% | 0.378% | 0.04 | 3.87 | 3.87 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.42 | 124.41 | 0.009% | 0.458% | 0.458% | 0.458% | 0.10 | 4.34 | 4.34 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.64 | 103.67 | -0.027% | 0.792% | 0.792% | 0.792% | 0.31 | 5.99 | 5.97 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 126.77 | 126.76 | 0.002% | 1.105% | 1.105% | 1.105% | 0.54 | 6.31 | 6.28 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 123.28 | 123.32 | -0.032% | 1.211% | 1.211% | 1.211% | 0.80 | 7.18 | 7.13 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 143.11 | 143.13 | -0.010% | 1.330% | 1.330% | 1.330% | 0.98 | 7.49 | 7.42 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 98.90 | 98.90 | 0.000% | | | | 1.12 | 9.85 | 9.74 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.72 | 112.75 | -0.030% | 1.883% | 1.883% | 1.883% | 1.53 | 12.23 | 12.04 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 100.23 | 100.35 | -0.119% | 2.710% | 2.710% | 2.710% | 2.07 | 21.85 | 21.41 |