

# Irish Stock Exchange Daily Bond Index Report

Friday 22 January, 2016

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## Bond Indices Performance

| Index                        | Close Value<br>22-Jan-2016 | Previous<br>Close Value<br>21-Jan-2016 | %<br>Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |             | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 119.67                     | 119.81                                 | -0.118%     | 0.83%       | 0.83%  | 0.83%  | 19.67%                        | 5.82                 | 5.77                 | 0.85                 |
| All Bond Index (Return)      | 197.88                     | 198.09                                 | -0.106%     | 1.03%       | 1.03%  | 1.03%  | 97.88%                        | 5.82                 | 5.77                 | 0.85                 |
| Under 3 Bond Index (Clean)   | 93.03                      | 93.03                                  | 0.001%      | -0.10%      | -0.10% | -0.10% | -6.97%                        | 1.58                 | 1.59                 | -0.25                |
| Under 3 Bond Index (Return)  | 143.17                     | 143.15                                 | 0.013%      | 0.17%       | 0.17%  | 0.17%  | 43.17%                        | 1.58                 | 1.59                 | -0.25                |
| Under 5 Bond Index (Clean)   | 106.16                     | 106.16                                 | -0.008%     | 0.12%       | 0.12%  | 0.12%  | 6.16%                         | 2.91                 | 2.91                 | -0.07                |
| Under 5 Bond Index (Return)  | 167.76                     | 167.76                                 | 0.003%      | 0.37%       | 0.37%  | 0.37%  | 67.76%                        | 2.91                 | 2.91                 | -0.07                |
| Under 10 Bond Index (Clean)  | 116.13                     | 116.19                                 | -0.051%     | 0.57%       | 0.57%  | 0.57%  | 16.13%                        | 4.40                 | 4.38                 | 0.40                 |
| Under 10 Bond Index (Return) | 187.20                     | 187.28                                 | -0.039%     | 0.78%       | 0.78%  | 0.78%  | 87.20%                        | 4.40                 | 4.38                 | 0.40                 |
| 5 Plus Bond Index (Clean)    | 130.33                     | 130.66                                 | -0.250%     | 1.74%       | 1.74%  | 1.74%  | 30.33%                        | 9.35                 | 9.24                 | 1.19                 |
| 5 Plus Bond Index (Return)   | 219.52                     | 220.04                                 | -0.237%     | 1.86%       | 1.86%  | 1.86%  | 119.52%                       | 9.35                 | 9.24                 | 1.19                 |
| 10 Plus Bond Index (Clean)   | 135.22                     | 135.94                                 | -0.531%     | 2.63%       | 2.63%  | 2.63%  | 35.22%                        | 14.71                | 14.47                | 1.68                 |
| 10 Plus Bond Index (Return)  | 238.73                     | 239.98                                 | -0.519%     | 2.71%       | 2.71%  | 2.71%  | 138.73%                       | 14.71                | 14.47                | 1.68                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name            | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|----------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                      |                  |                  |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016   | 18-Apr-16        | 4.6              | Annual              | 101.09         | 3.52       | 279             | 104.61         | 0.00 | 8,132                 | 8,221       | 8507        |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017   | 18-Oct-17        | 5.5              | Annual              | 110.12         | 1.45       | 96              | 111.56         | 0.00 | 6,389                 | 7,035       | 7128        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018   | 18-Oct-18        | 4.5              | Annual              | 112.94         | 1.18       | 96              | 114.12         | 0.00 | 9,256                 | 10,453      | 10563       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019   | 18-Jun-19        | 4.4              | Annual              | 115.37         | 2.63       | 218             | 117.99         | 0.00 | 7,700                 | 8,883       | 9086        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019   | 18-Oct-19        | 5.9              | Annual              | 122.25         | 1.55       | 96              | 123.81         | 0.00 | 6,767                 | 8,272       | 8377        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020   | 18-Apr-20        | 4.5              | Annual              | 119.03         | 3.44       | 279             | 122.47         | 0.00 | 11,609                | 13,818      | 14217       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020   | 18-Oct-20        | 5                | Annual              | 123.37         | 1.32       | 96              | 124.68         | 0.00 | 8,252                 | 10,180      | 10289       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022   | 15-Mar-22        | .8               | Annual              | 103.17         | 0.69       | 313             | 103.86         | 0.00 | 4,863                 | 5,017       | 5050        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023   | 20-Mar-23        | 3.9              | Annual              | 123.73         | 3.29       | 308             | 127.02         | 0.00 | 5,480                 | 6,780       | 6960        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024   | 18-Mar-24        | 3.4              | Annual              | 120.78         | 2.89       | 310             | 123.67         | 0.00 | 8,137                 | 9,828       | 10063       |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025   | 13-Mar-25        | 5.4              | Annual              | 139.02         | 4.66       | 315             | 143.68         | 0.00 | 11,745                | 16,328      | 16875       |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 99.40          | 0.02       | 8               | 99.43          | 0.00 | 3,000                 | 2,982       | 2983        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030   | 15-May-30        | 2.4              | Annual              | 111.68         | 1.66       | 252             | 113.34         | 0.00 | 7,928                 | 8,854       | 8985        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045   | 18-Feb-45        | 2                | Annual              | 99.20          | 1.85       | 338             | 101.05         | 0.00 | 5,101                 | 5,060       | 5154        |



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## Bond Index Constituent

| Clean Price Performance |         |                      | Index Price<br>22-Jan-2016 | Previous<br>Index Price<br>21-Jan-2016 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name            |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016   | 101.09                     | 101.10                                 | -0.009%     | -0.308%     | -0.308% | -0.308% | -0.21                | 0.23                 | 0.23                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017   | 110.12                     | 110.11                                 | 0.005%      | -0.098%     | -0.098% | -0.098% | -0.33                | 1.68                 | 1.68                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018   | 112.94                     | 112.93                                 | 0.007%      | 0.074%      | 0.074%  | 0.074%  | -0.22                | 2.61                 | 2.61                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019   | 115.37                     | 115.37                                 | 0.000%      | 0.113%      | 0.113%  | 0.113%  | -0.12                | 3.17                 | 3.17                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019   | 122.25                     | 122.23                                 | 0.017%      | 0.098%      | 0.098%  | 0.098%  | -0.06                | 3.44                 | 3.44                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020   | 119.03                     | 119.06                                 | -0.028%     | 0.320%      | 0.320%  | 0.320%  | 0.00                 | 3.86                 | 3.86                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020   | 123.37                     | 123.41                                 | -0.036%     | 0.430%      | 0.430%  | 0.430%  | 0.05                 | 4.33                 | 4.32                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022   | 103.17                     | 103.28                                 | -0.102%     | 0.961%      | 0.961%  | 0.961%  | 0.28                 | 5.97                 | 5.96                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023   | 123.73                     | 123.94                                 | -0.168%     | 1.149%      | 1.149%  | 1.149%  | 0.51                 | 6.30                 | 6.27                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024   | 120.78                     | 120.88                                 | -0.079%     | 1.394%      | 1.394%  | 1.394%  | 0.76                 | 7.17                 | 7.12                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025   | 139.02                     | 139.21                                 | -0.141%     | 1.546%      | 1.546%  | 1.546%  | 0.92                 | 7.48                 | 7.41                 |
| IE00BV8C9418            | BV8C941 | 1.00 Treas Bond 2026 | 99.40                      | 99.58                                  | -0.176%     |             |         |         | 1.06                 | 9.83                 | 9.73                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030   | 111.68                     | 112.08                                 | -0.352%     | 2.344%      | 2.344%  | 2.344%  | 1.49                 | 12.22                | 12.04                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045   | 99.20                      | 100.25                                 | -1.050%     | 3.486%      | 3.486%  | 3.486%  | 2.04                 | 21.87                | 21.44                |

| Return Price Performance |         |                      | Index Price<br>22-Jan-2016 | Previous<br>Index Price<br>21-Jan-2016 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name            |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016   | 104.61                     | 104.61                                 | 0.003%      | -0.033%     | -0.033% | -0.033% | -0.21                | 0.23                 | 0.23                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017   | 111.56                     | 111.54                                 | 0.018%      | 0.201%      | 0.201%  | 0.201%  | -0.33                | 1.68                 | 1.68                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018   | 114.12                     | 114.10                                 | 0.018%      | 0.312%      | 0.312%  | 0.312%  | -0.22                | 2.61                 | 2.61                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019   | 117.99                     | 117.98                                 | 0.010%      | 0.336%      | 0.336%  | 0.336%  | -0.12                | 3.17                 | 3.17                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019   | 123.81                     | 123.77                                 | 0.030%      | 0.386%      | 0.386%  | 0.386%  | -0.06                | 3.44                 | 3.44                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020   | 122.47                     | 122.49                                 | -0.016%     | 0.535%      | 0.535%  | 0.535%  | 0.00                 | 3.86                 | 3.86                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020   | 124.68                     | 124.71                                 | -0.025%     | 0.669%      | 0.669%  | 0.669%  | 0.05                 | 4.33                 | 4.32                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022   | 103.86                     | 103.96                                 | -0.099%     | 1.003%      | 1.003%  | 1.003%  | 0.28                 | 5.97                 | 5.96                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023   | 127.02                     | 127.22                                 | -0.155%     | 1.308%      | 1.308%  | 1.308%  | 0.51                 | 6.30                 | 6.27                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024   | 123.67                     | 123.76                                 | -0.069%     | 1.532%      | 1.532%  | 1.532%  | 0.76                 | 7.17                 | 7.12                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025   | 143.68                     | 143.86                                 | -0.126%     | 1.729%      | 1.729%  | 1.729%  | 0.92                 | 7.48                 | 7.41                 |
| IE00BV8C9418             | BV8C941 | 1.00 Treas Bond 2026 | 99.43                      | 99.60                                  | -0.173%     |             |         |         | 1.06                 | 9.83                 | 9.73                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030   | 113.34                     | 113.73                                 | -0.341%     | 2.443%      | 2.443%  | 2.443%  | 1.49                 | 12.22                | 12.04                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045   | 101.05                     | 102.10                                 | -1.026%     | 3.549%      | 3.549%  | 3.549%  | 2.04                 | 21.87                | 21.44                |