Irish Stock Exchange Daily Bond Index Report

Irish Stock Exchange

Thursday 7 January, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 07-Jan-2016	Previous Close Value 06-Jan-2016	% Change	Performance MTD	QTD	YTD	Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
All Bond Index (Clean)	119.22	119.37	-0.124%	0.45%	0.45%	0.45%	19.22%	5.73	5.68	0.92
All Bond Index (Return)	196.87	197.09	-0.112%	0.51%	0.51%	0.51%	96.87%	5.73	5.68	0.92
Under 3 Bond Index (Clean)	93.14	93.19	-0.052%	0.02%	0.02%	0.02%	-6.86%	1.62	1.63	-0.21
Under 3 Bond Index (Return)	143.08	143.14	-0.039%	0.10%	0.10%	0.10%	43.08%	1.62	1.63	-0.21
Under 5 Bond Index (Clean)	106.13	106.24	-0.102%	0.10%	0.10%	0.10%	6.13%	2.95	2.95	0.00
Under 5 Bond Index (Return)	167.44	167.59	-0.089%	0.18%	0.18%	0.18%	67.44%	2.95	2.95	0.00
Under 10 Bond Index (Clean)	115.89	115.98	-0.082%	0.36%	0.36%	0.36%	15.89%	4.43	4.41	0.48
Under 10 Bond Index (Return)	186.54	186.67	-0.070%	0.42%	0.42%	0.42%	86.54%	4.43	4.41	0.48
5 Plus Bond Index (Clean)	129.28	129.47	-0.152%	0.91%	0.91%	0.91%	29.28%	9.33	9.21	1.29
5 Plus Bond Index (Return)	217.54	217.84	-0.142%	0.94%	0.94%	0.94%	117.54%	9.33	9.21	1.29
10 Plus Bond Index (Clean)	133.30	133.89	-0.441%	1.17%	1.17%	1.17%	33.30%	15.72	15.43	1.86
10 Plus Bond Index (Return)	235.20	236.21	-0.429%	1.19%	1.19%	1.19%	135.20%	15.72	15.43	1.86

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	101.33	3.33	264	104.66	0.00	8,132	8,240	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.26	1.22	81	111.48	0.00	6,389	7,045	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.95	1.00	81	113.95	0.00	9,256	10,454	10547
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.30	2.45	203	117.75	0.00	7,700	8,878	9067
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.26	1.31	81	123.56	0.00	6,767	8,272	8361
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	3.26	264	122.15	0.00	11,609	13,802	14180
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.08	1.11	81	124.19	0.00	8,252	10,156	10248
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.69	0.65	298	103.35	0.00	4,863	4,993	5025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.17	3.13	293	126.30	0.00	5,480	6,749	6920
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.19	2.75	295	122.94	0.00	8,137	9,780	10004
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.16	4.44	300	142.60	0.00	11,745	16,228	16749
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.32	1.56	237	111.88	0.00	7,928	8,746	8869
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.11	1.77	323	98.88	0.00	5,101	4,953	5043

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Bond Constituent Index Weights

									Clean Index Weighting						Return Index Weighting					
ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	7.00%	32.00%	12.30%	7.90%			7.10%	32.50%	12.50%	8.00%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.00%	27.40%	10.50%	6.70%			5.90%	27.20%	10.50%	6.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.80%	40.60%	15.60%	10.00%			8.70%	40.30%	15.50%	9.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.50%		13.30%	8.50%			7.50%		13.30%	8.50%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.00%		12.40%	7.90%			6.90%		12.30%	7.80%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.70%		20.60%	13.20%			11.80%		20.80%	13.30%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.60%		15.20%	9.70%			8.50%		15.10%	9.60%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.20%			4.80%	9.70%		4.20%			4.70%	9.60%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.70%			6.50%	13.10%		5.70%			6.50%	13.20%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.30%			9.40%	19.00%		8.30%			9.40%	19.00%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.70%			15.50%	31.50%		13.90%			15.70%	31.80%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	7.40%				17.00%	63.80%	7.40%				16.90%	63.80%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.20%				9.60%	36.20%	4.20%				9.60%	36.20%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance

ISIN	SEDOL	Bond Name	Index Price 07-Jan-2016	Previous Index Price 06-Jan-2016	% Change	Performance MTD	Performance QTD	Performance YTD	Yield to Maturity	Macaulay Duration	Modified Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	101.33	101.38	-0.044%	-0.071%	-0.071%	-0.071%	-0.36	0.27	0.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.26	110.31	-0.046%	0.031%	0.031%	0.031%	-0.28	1.72	1.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.95	113.02	-0.062%	0.087%	0.087%	0.087%	-0.17	2.65	2.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.30	115.42	-0.101%	0.059%	0.059%	0.059%	-0.05	3.21	3.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.26	122.41	-0.129%	0.100%	0.100%	0.100%	-0.01	3.48	3.48
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	119.04	-0.119%	0.205%	0.205%	0.205%	0.07	3.90	3.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.08	123.31	-0.184%	0.194%	0.194%	0.194%	0.14	4.37	4.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.69	102.85	-0.155%	0.494%	0.494%	0.494%	0.36	6.01	5.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.17	123.23	-0.051%	0.688%	0.688%	0.688%	0.60	6.34	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	120.19	0.004%	0.898%	0.898%	0.898%	0.84	7.21	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.16	138.22	-0.043%	0.923%	0.923%	0.923%	1.02	7.51	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.32	110.66	-0.305%	1.095%	1.095%	1.095%	1.59	12.25	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.11	97.77	-0.680%	1.301%	1.301%	1.301%	2.13	21.82	21.37

Return Price Performance

ISIN	SEDOL	Bond Name	Index Price 07-Jan-2016	Previous Index Price 06-Jan-2016	% Change	Performance MTD	Performance QTD	Performance YTD	Yield to Maturity	Macaulay Duration	Modified Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.69	-0.032%	0.015%	0.015%	0.015%	-0.36	0.27	0.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.48	111.51	-0.031%	0.126%	0.126%	0.126%	-0.28	1.72	1.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.95	114.01	-0.050%	0.163%	0.163%	0.163%	-0.17	2.65	2.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.75	117.86	-0.089%	0.129%	0.129%	0.129%	-0.05	3.21	3.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.56	123.71	-0.115%	0.191%	0.191%	0.191%	-0.01	3.48	3.48
IE0034074488	3407448	4.5 Treas Bnd 2020	122.15	122.28	-0.105%	0.271%	0.271%	0.271%	0.07	3.90	3.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.19	124.40	-0.171%	0.270%	0.270%	0.270%	0.14	4.37	4.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.50	-0.152%	0.507%	0.507%	0.507%	0.36	6.01	5.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.30	126.35	-0.041%	0.731%	0.731%	0.731%	0.60	6.34	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.94	122.93	0.011%	0.933%	0.933%	0.933%	0.84	7.21	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.60	142.65	-0.032%	0.967%	0.967%	0.967%	1.02	7.51	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.88	112.21	-0.296%	1.122%	1.122%	1.122%	1.59	12.25	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.88	99.53	-0.662%	1.318%	1.318%	1.318%	2.13	21.82	21.37

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