

# Irish Stock Exchange Daily Bond Index Report

Thursday 11 August, 2016

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## Bond Indices Performance

| Index                        | Close Value<br>11-Aug-2016 | Previous<br>Close Value<br>10-Aug-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)       | 122.50                     | 122.50                                 | 0.004%      | 0.28%       | 0.88%  | 3.22%  | 22.50%                        | 6.27                 | 6.25                 | 0.30                 |
| All Bond Index (Return)      | 206.29                     | 206.39                                 | -0.051%     | 0.39%       | 1.24%  | 5.32%  | 106.29%                       | 6.27                 | 6.25                 | 0.30                 |
| Under 3 Bond Index (Clean)   | 91.06                      | 91.12                                  | -0.059%     | -0.18%      | -0.29% | -2.21% | -8.94%                        | 2.03                 | 2.04                 | -0.45                |
| Under 3 Bond Index (Return)  | 143.60                     | 143.67                                 | -0.046%     | -0.03%      | 0.20%  | 0.47%  | 43.60%                        | 2.03                 | 2.04                 | -0.45                |
| Under 5 Bond Index (Clean)   | 104.68                     | 104.73                                 | -0.050%     | -0.06%      | -0.06% | -1.27% | 4.68%                         | 2.79                 | 2.80                 | -0.41                |
| Under 5 Bond Index (Return)  | 169.29                     | 169.36                                 | -0.037%     | 0.09%       | 0.41%  | 1.29%  | 69.29%                        | 2.79                 | 2.80                 | -0.41                |
| Under 10 Bond Index (Clean)  | 116.71                     | 116.72                                 | -0.013%     | 0.25%       | 0.54%  | 1.07%  | 16.71%                        | 4.60                 | 4.60                 | -0.06                |
| Under 10 Bond Index (Return) | 191.93                     | 192.00                                 | -0.036%     | 0.37%       | 0.94%  | 3.33%  | 91.93%                        | 4.60                 | 4.60                 | -0.06                |
| 5 Plus Bond Index (Clean)    | 138.64                     | 138.57                                 | 0.055%      | 0.60%       | 1.77%  | 8.22%  | 38.64%                        | 9.56                 | 9.52                 | 0.50                 |
| 5 Plus Bond Index (Return)   | 236.66                     | 236.81                                 | -0.065%     | 0.68%       | 2.05%  | 9.82%  | 136.66%                       | 9.56                 | 9.52                 | 0.50                 |
| 10 Plus Bond Index (Clean)   | 155.07                     | 154.91                                 | 0.105%      | 0.47%       | 2.96%  | 17.69% | 55.07%                        | 16.41                | 16.27                | 0.90                 |
| 10 Plus Bond Index (Return)  | 276.34                     | 276.73                                 | -0.143%     | 0.53%       | 3.17%  | 18.89% | 176.34%                       | 16.41                | 16.27                | 0.90                 |

## 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 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 106.93         | 4.49       | 298             | 111.42         | 0.00 | 6,339                 | 6,778       | 7063        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 110.86         | 3.67       | 298             | 114.54         | 0.00 | 9,231                 | 10,233      | 10572       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 113.93         | 0.65       | 54              | 114.58         | 0.00 | 7,700                 | 8,773       | 8823        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 120.24         | 4.82       | 298             | 125.05         | 0.00 | 6,667                 | 8,016       | 8337        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 118.20         | 1.42       | 115             | 119.62         | 0.00 | 11,269                | 13,320      | 13480       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 122.57         | 4.08       | 298             | 126.65         | 0.00 | 8,202                 | 10,053      | 10388       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 105.65         | 0.33       | 149             | 105.98         | 0.00 | 5,714                 | 6,037       | 6055        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 126.33         | 1.54       | 144             | 127.87         | 0.00 | 5,480                 | 6,922       | 7007        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 125.07         | 1.36       | 146             | 126.43         | 0.00 | 7,982                 | 9,983       | 10091       |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 143.75         | 2.23       | 151             | 145.98         | 0.00 | 11,480                | 16,503      | 16759       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 106.43         | 0.24       | 88              | 106.67         | 0.00 | 4,750                 | 5,056       | 5067        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 123.30         | 0.58       | 88              | 123.88         | 0.00 | 8,068                 | 9,947       | 9994        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 121.66         | 0.96       | 175             | 122.61         | 0.00 | 5,830                 | 7,092       | 7148        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>11-Aug-2016 | Previous<br>Index Price<br>10-Aug-2016 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 106.93                     | 107.03                                 | -0.091%     | -0.319%     | -0.620% | -2.989% | -0.37                | 1.13                 | 1.13                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 110.86                     | 110.91                                 | -0.045%     | -0.155%     | -0.247% | -1.765% | -0.46                | 2.06                 | 2.07                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 113.93                     | 113.99                                 | -0.050%     | -0.103%     | -0.066% | -1.134% | -0.46                | 2.73                 | 2.74                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 120.24                     | 120.30                                 | -0.054%     | -0.081%     | -0.044% | -1.554% | -0.42                | 2.89                 | 2.90                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 118.20                     | 118.25                                 | -0.042%     | 0.053%      | 0.193%  | -0.377% | -0.41                | 3.45                 | 3.46                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 122.57                     | 122.62                                 | -0.035%     | 0.122%      | 0.142%  | -0.218% | -0.36                | 3.78                 | 3.79                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 105.65                     | 105.69                                 | -0.030%     | 0.445%      | 0.862%  | 3.391%  | -0.21                | 5.47                 | 5.48                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 126.33                     | 126.29                                 | 0.032%      | 0.565%      | 1.157%  | 3.277%  | -0.08                | 5.95                 | 5.96                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 125.07                     | 124.99                                 | 0.058%      | 0.650%      | 1.312%  | 4.988%  | 0.09                 | 6.84                 | 6.83                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 143.75                     | 143.71                                 | 0.026%      | 0.665%      | 1.406%  | 5.002%  | 0.24                 | 7.25                 | 7.24                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 106.43                     | 106.32                                 | 0.106%      | 0.899%      | 1.925%  |         | 0.33                 | 9.33                 | 9.30                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 123.30                     | 123.09                                 | 0.173%      | 0.698%      | 2.518%  | 12.988% | 0.63                 | 12.04                | 11.96                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 121.66                     | 121.64                                 | 0.010%      | 0.142%      | 3.602%  | 26.912% | 1.11                 | 22.53                | 22.29                |

| Return Price Performance |         |                     | Index Price<br>11-Aug-2016 | Previous<br>Index Price<br>10-Aug-2016 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 111.42                     | 111.50                                 | -0.074%     | -0.132%     | -0.031% | 0.072%  | -0.37                | 1.13                 | 1.13                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 114.54                     | 114.58                                 | -0.033%     | -0.010%     | 0.213%  | 0.677%  | -0.46                | 2.06                 | 2.07                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.58                     | 114.62                                 | -0.039%     | 0.035%      | 0.378%  | -2.567% | -0.46                | 2.73                 | 2.74                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 125.05                     | 125.10                                 | -0.039%     | 0.090%      | 0.503%  | 1.397%  | -0.42                | 2.89                 | 2.90                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 119.62                     | 119.66                                 | -0.031%     | 0.187%      | 0.628%  | -1.804% | -0.41                | 3.45                 | 3.46                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 126.65                     | 126.68                                 | -0.023%     | 0.259%      | 0.595%  | 2.261%  | -0.36                | 3.78                 | 3.79                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 105.98                     | 106.01                                 | -0.027%     | 0.471%      | 0.948%  | 3.068%  | -0.21                | 5.47                 | 5.48                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 127.87                     | 127.90                                 | -0.024%     | 0.668%      | 1.503%  | 1.987%  | -0.08                | 5.95                 | 5.96                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 126.43                     | 126.45                                 | -0.019%     | 0.740%      | 1.616%  | 3.793%  | 0.09                 | 6.84                 | 6.83                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 145.98                     | 146.06                                 | -0.056%     | 0.788%      | 1.823%  | 3.361%  | 0.24                 | 7.25                 | 7.24                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 106.67                     | 106.69                                 | -0.018%     | 0.931%      | 2.033%  |         | 0.33                 | 9.33                 | 9.30                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 123.88                     | 123.88                                 | -0.004%     | 0.765%      | 2.741%  | 11.967% | 0.63                 | 12.04                | 11.96                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 122.61                     | 123.03                                 | -0.337%     | 0.199%      | 3.775%  | 25.643% | 1.11                 | 22.53                | 22.29                |