

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 August, 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 16-Aug-2016 | Previous Close Value 15-Aug-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 122.24 | 122.22 | 0.014% | 0.06% | 0.66% | 2.99% | 22.24% | 6.27 | 6.25 | 0.33 |
| All Bond Index (Return) | 205.94 | 205.89 | 0.023% | 0.22% | 1.07% | 5.14% | 105.94% | 6.27 | 6.25 | 0.33 |
| Under 3 Bond Index (Clean) | 90.93 | 90.94 | -0.012% | -0.32% | -0.43% | -2.35% | -9.07% | 2.02 | 2.03 | -0.40 |
| Under 3 Bond Index (Return) | 143.48 | 143.48 | 0.000% | -0.11% | 0.12% | 0.39% | 43.48% | 2.02 | 2.03 | -0.40 |
| Under 5 Bond Index (Clean) | 104.53 | 104.54 | -0.015% | -0.20% | -0.21% | -1.41% | 4.53% | 2.78 | 2.79 | -0.37 |
| Under 5 Bond Index (Return) | 169.15 | 169.16 | -0.003% | 0.01% | 0.33% | 1.20% | 69.15% | 2.78 | 2.79 | -0.37 |
| Under 10 Bond Index (Clean) | 116.47 | 116.50 | -0.023% | 0.04% | 0.34% | 0.86% | 16.47% | 4.58 | 4.58 | -0.02 |
| Under 10 Bond Index (Return) | 191.64 | 191.66 | -0.013% | 0.22% | 0.78% | 3.17% | 91.64% | 4.58 | 4.58 | -0.02 |
| 5 Plus Bond Index (Clean) | 138.25 | 138.19 | 0.041% | 0.31% | 1.48% | 7.92% | 38.25% | 9.57 | 9.52 | 0.53 |
| 5 Plus Bond Index (Return) | 236.07 | 235.96 | 0.048% | 0.43% | 1.79% | 9.55% | 136.07% | 9.57 | 9.52 | 0.53 |
| 10 Plus Bond Index (Clean) | 154.62 | 154.25 | 0.238% | 0.17% | 2.66% | 17.35% | 54.62% | 16.42 | 16.27 | 0.92 |
| 10 Plus Bond Index (Return) | 275.60 | 274.94 | 0.242% | 0.26% | 2.89% | 18.58% | 175.60% | 16.42 | 16.27 | 0.92 |

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 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 106.89 | 4.57 | 303 | 111.46 | 0.00 | 6,339 | 6,776 | 7065 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 110.63 | 3.74 | 303 | 114.36 | 0.00 | 9,231 | 10,212 | 10556 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 113.76 | 0.71 | 59 | 114.47 | 0.00 | 7,700 | 8,760 | 8815 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 120.09 | 4.90 | 303 | 124.99 | 0.00 | 6,667 | 8,006 | 8332 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.03 | 1.48 | 120 | 119.51 | 0.00 | 11,269 | 13,301 | 13467 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.38 | 4.15 | 303 | 126.53 | 0.00 | 8,202 | 10,038 | 10378 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 105.49 | 0.34 | 154 | 105.83 | 0.00 | 5,714 | 6,027 | 6047 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 126.03 | 1.59 | 149 | 127.62 | 0.00 | 5,480 | 6,906 | 6993 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 124.72 | 1.41 | 151 | 126.13 | 0.00 | 7,982 | 9,955 | 10068 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 143.30 | 2.31 | 156 | 145.60 | 0.00 | 11,390 | 16,322 | 16585 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 106.03 | 0.26 | 93 | 106.28 | 0.00 | 4,750 | 5,036 | 5048 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 122.91 | 0.61 | 93 | 123.52 | 0.00 | 8,068 | 9,916 | 9965 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 121.34 | 0.99 | 180 | 122.33 | 0.00 | 5,880 | 7,134 | 7192 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 16-Aug-2016 | Previous Index Price 15-Aug-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 106.89 | 106.89 | 0.005% | -0.354% | -0.655% | -3.024% | -0.38 | 1.12 | 1.12 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 110.63 | 110.65 | -0.020% | -0.367% | -0.458% | -1.973% | -0.38 | 2.05 | 2.06 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 113.76 | 113.78 | -0.015% | -0.247% | -0.211% | -1.277% | -0.42 | 2.72 | 2.73 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 120.09 | 120.10 | -0.007% | -0.202% | -0.165% | -1.673% | -0.39 | 2.88 | 2.89 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.03 | 118.05 | -0.017% | -0.093% | 0.047% | -0.523% | -0.38 | 3.44 | 3.45 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.38 | 122.41 | -0.027% | -0.035% | -0.015% | -0.374% | -0.33 | 3.77 | 3.78 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.49 | 105.49 | 0.000% | 0.288% | 0.705% | 3.229% | -0.18 | 5.46 | 5.47 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 126.03 | 126.07 | -0.032% | 0.324% | 0.914% | 3.029% | -0.05 | 5.94 | 5.95 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 124.72 | 124.76 | -0.030% | 0.375% | 1.035% | 4.701% | 0.12 | 6.83 | 6.82 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 143.30 | 143.35 | -0.037% | 0.348% | 1.086% | 4.671% | 0.28 | 7.24 | 7.22 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 106.03 | 106.11 | -0.077% | 0.515% | 1.537% | | 0.37 | 9.32 | 9.29 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 122.91 | 122.77 | 0.116% | 0.380% | 2.193% | 12.630% | 0.65 | 12.03 | 11.95 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 121.34 | 120.85 | 0.407% | -0.118% | 3.334% | 26.583% | 1.12 | 22.52 | 22.27 |

| Return Price Performance | | | Index Price 16-Aug-2016 | Previous Index Price 15-Aug-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.46 | 111.44 | 0.018% | -0.098% | 0.003% | 0.106% | -0.38 | 1.12 | 1.12 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.36 | 114.37 | -0.008% | -0.162% | 0.062% | 0.525% | -0.38 | 2.05 | 2.06 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.47 | 114.48 | -0.004% | -0.057% | 0.286% | -2.657% | -0.42 | 2.72 | 2.73 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 124.99 | 124.98 | 0.006% | 0.038% | 0.452% | 1.345% | -0.39 | 2.88 | 2.89 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.51 | 119.52 | -0.007% | 0.093% | 0.533% | -1.895% | -0.38 | 3.44 | 3.45 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.53 | 126.55 | -0.015% | 0.161% | 0.497% | 2.161% | -0.33 | 3.77 | 3.78 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.83 | 105.82 | 0.003% | 0.325% | 0.801% | 2.919% | -0.18 | 5.46 | 5.47 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 127.62 | 127.65 | -0.023% | 0.472% | 1.305% | 1.787% | -0.05 | 5.94 | 5.95 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 126.13 | 126.16 | -0.021% | 0.505% | 1.379% | 3.551% | 0.12 | 6.83 | 6.82 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 145.60 | 145.64 | -0.026% | 0.527% | 1.559% | 3.093% | 0.28 | 7.24 | 7.22 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 106.28 | 106.36 | -0.074% | 0.561% | 1.659% | | 0.37 | 9.32 | 9.29 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 123.52 | 123.37 | 0.122% | 0.475% | 2.445% | 11.644% | 0.65 | 12.03 | 11.95 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 122.33 | 121.83 | 0.408% | -0.037% | 3.531% | 25.348% | 1.12 | 22.52 | 22.27 |