

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 December, 2016

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## Bond Indices Performance

| Index                        | Close Value<br>14-Dec-2016 | Previous<br>Close Value<br>13-Dec-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)       | 118.07                     | 117.73                                 | 0.296%      | -0.30%      | -3.20% | -0.51% | 18.07%                        | 5.95                 | 5.91                 | 0.77                 |
| All Bond Index (Return)      | 201.18                     | 200.57                                 | 0.301%      | -0.16%      | -2.49% | 2.71%  | 101.18%                       | 5.95                 | 5.91                 | 0.77                 |
| Under 3 Bond Index (Clean)   | 89.68                      | 89.68                                  | 0.008%      | -0.20%      | -0.89% | -3.69% | -10.32%                       | 1.97                 | 1.98                 | -0.05                |
| Under 3 Bond Index (Return)  | 143.56                     | 143.53                                 | 0.020%      | -0.02%      | 0.01%  | 0.44%  | 43.56%                        | 1.97                 | 1.98                 | -0.05                |
| Under 5 Bond Index (Clean)   | 103.02                     | 103.00                                 | 0.025%      | -0.17%      | -1.02% | -2.83% | 3.02%                         | 2.52                 | 2.53                 | -0.20                |
| Under 5 Bond Index (Return)  | 169.05                     | 168.99                                 | 0.036%      | -0.01%      | -0.15% | 1.14%  | 69.05%                        | 2.52                 | 2.53                 | -0.20                |
| Under 10 Bond Index (Clean)  | 113.85                     | 113.67                                 | 0.157%      | -0.18%      | -2.07% | -1.41% | 13.85%                        | 4.39                 | 4.38                 | 0.31                 |
| Under 10 Bond Index (Return) | 189.54                     | 189.23                                 | 0.164%      | -0.04%      | -1.33% | 2.04%  | 89.54%                        | 4.39                 | 4.38                 | 0.31                 |
| 5 Plus Bond Index (Clean)    | 131.12                     | 130.41                                 | 0.544%      | -0.41%      | -5.13% | 2.35%  | 31.12%                        | 9.04                 | 8.95                 | 1.01                 |
| 5 Plus Bond Index (Return)   | 225.87                     | 224.66                                 | 0.541%      | -0.31%      | -4.58% | 4.81%  | 125.87%                       | 9.04                 | 8.95                 | 1.01                 |
| 10 Plus Bond Index (Clean)   | 138.92                     | 137.34                                 | 1.156%      | -1.01%      | -9.83% | 5.44%  | 38.92%                        | 15.48                | 15.24                | 1.56                 |
| 10 Plus Bond Index (Return)  | 249.44                     | 246.62                                 | 1.147%      | -0.92%      | -9.38% | 7.32%  | 149.44%                       | 15.48                | 15.24                | 1.56                 |

## 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              | 105.07         | 0.86       | 57              | 105.93         | 0.00 | 6,227                 | 6,545       | 6599        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 109.28         | 0.70       | 57              | 109.99         | 0.00 | 9,104                 | 9,954       | 10018       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 112.37         | 2.16       | 179             | 114.53         | 0.00 | 7,683                 | 8,653       | 8819        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 118.18         | 0.92       | 57              | 119.10         | 0.00 | 6,540                 | 7,729       | 7789        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 116.31         | 2.96       | 240             | 119.27         | 0.00 | 11,269                | 13,107      | 13440       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 120.48         | 0.78       | 57              | 121.26         | 0.00 | 8,082                 | 9,737       | 9800        |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 104.11         | 0.60       | 274             | 104.71         | 0.00 | 5,728                 | 5,949       | 5983        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 123.06         | 2.87       | 269             | 125.94         | 0.00 | 5,570                 | 6,854       | 7014        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 120.77         | 2.52       | 271             | 123.29         | 0.00 | 7,994                 | 9,639       | 9841        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 137.76         | 4.08       | 276             | 141.84         | 0.00 | 11,390                | 15,691      | 16156       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 101.24         | 0.58       | 213             | 101.82         | 0.00 | 6,790                 | 6,874       | 6914        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 113.94         | 1.40       | 213             | 115.34         | 0.00 | 8,882                 | 10,119      | 10244       |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 103.99         | 1.64       | 300             | 105.63         | 0.00 | 6,099                 | 6,342       | 6443        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>14-Dec-2016 | Previous<br>Index Price<br>13-Dec-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  | 105.07                     | 105.08                                 | -0.010%     | -0.264%     | -1.085%  | -4.673% | 4.68                 | 0.84                 | 0.84                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 109.28                     | 109.28                                 | 0.003%      | -0.226%     | -0.821%  | -3.165% | -0.51                | 1.80                 | 1.81                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 112.37                     | 112.36                                 | 0.013%      | -0.138%     | -0.749%  | -2.486% | -0.50                | 2.39                 | 2.40                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 118.18                     | 118.15                                 | 0.025%      | -0.167%     | -1.086%  | -3.241% | -0.45                | 2.69                 | 2.70                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 116.31                     | 116.26                                 | 0.046%      | -0.096%     | -1.094%  | -1.970% | -0.35                | 3.11                 | 3.12                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 120.48                     | 120.42                                 | 0.054%      | -0.182%     | -1.258%  | -1.921% | -0.30                | 3.59                 | 3.60                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 104.11                     | 104.05                                 | 0.062%      | -0.343%     | -1.571%  | 1.881%  | 0.02                 | 5.13                 | 5.13                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 123.06                     | 122.83                                 | 0.187%      | -0.118%     | -2.474%  | 0.603%  | 0.19                 | 5.61                 | 5.60                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 120.77                     | 120.42                                 | 0.289%      | -0.238%     | -3.249%  | 1.378%  | 0.48                 | 6.49                 | 6.46                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 137.76                     | 137.20                                 | 0.408%      | -0.196%     | -3.823%  | 0.626%  | 0.67                 | 6.89                 | 6.85                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.24                     | 100.71                                 | 0.526%      | -0.039%     | -4.850%  |         | 0.86                 | 8.98                 | 8.90                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 113.94                     | 112.99                                 | 0.836%      | -0.755%     | -7.124%  | 4.411%  | 1.26                 | 11.62                | 11.47                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 103.99                     | 102.28                                 | 1.672%      | -1.417%     | -13.796% | 8.483%  | 1.82                 | 21.61                | 21.23                |

| Return Price Performance |         |                     | Index Price<br>14-Dec-2016 | Previous<br>Index Price<br>13-Dec-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  | 105.93                     | 105.93                                 | 0.004%      | -0.063%     | -4.968%  | -4.856% | 4.68                 | 0.84                 | 0.84                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 109.99                     | 109.97                                 | 0.015%      | -0.067%     | -3.924%  | -3.323% | -0.51                | 1.80                 | 1.81                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.53                     | 114.50                                 | 0.024%      | 0.012%      | 0.049%   | -2.611% | -0.50                | 2.39                 | 2.40                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 119.10                     | 119.05                                 | 0.039%      | 0.024%      | -4.798%  | -3.432% | -0.45                | 2.69                 | 2.70                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 119.27                     | 119.21                                 | 0.055%      | 0.051%      | -0.303%  | -2.090% | -0.35                | 3.11                 | 3.12                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 121.26                     | 121.18                                 | 0.065%      | -0.023%     | -4.355%  | -2.094% | -0.30                | 3.59                 | 3.60                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 104.71                     | 104.64                                 | 0.065%      | -0.311%     | -1.409%  | 1.834%  | 0.02                 | 5.13                 | 5.13                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 125.94                     | 125.70                                 | 0.191%      | 0.003%      | -1.810%  | 0.443%  | 0.19                 | 5.61                 | 5.60                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 123.29                     | 122.93                                 | 0.290%      | -0.128%     | -2.651%  | 1.218%  | 0.48                 | 6.49                 | 6.46                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 141.84                     | 141.27                                 | 0.407%      | -0.044%     | -2.987%  | 0.428%  | 0.67                 | 6.89                 | 6.85                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 101.82                     | 101.29                                 | 0.526%      | -0.001%     | -4.640%  |         | 0.86                 | 8.98                 | 8.90                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 115.34                     | 114.39                                 | 0.832%      | -0.667%     | -6.672%  | 4.250%  | 1.26                 | 11.62                | 11.47                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 105.63                     | 103.92                                 | 1.651%      | -1.325%     | -13.319% | 8.244%  | 1.82                 | 21.61                | 21.23                |