

# Irish Stock Exchange Daily Bond Index Report

Wednesday 13 July, 2016

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## Bond Indices Performance

| Index                        | Close Value<br>13-Jul-2016 | Previous<br>Close Value<br>12-Jul-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)       | 122.41                     | 122.05                                 | 0.294%      | 0.80%       | 0.80% | 3.14%  | 22.41%                        | 6.29                 | 6.27                 | 0.34                 |
| All Bond Index (Return)      | 205.61                     | 205.00                                 | 0.299%      | 0.91%       | 0.91% | 4.97%  | 105.61%                       | 6.29                 | 6.27                 | 0.34                 |
| Under 3 Bond Index (Clean)   | 91.44                      | 91.36                                  | 0.086%      | 0.13%       | 0.13% | -1.81% | -8.56%                        | 2.11                 | 2.12                 | -0.45                |
| Under 3 Bond Index (Return)  | 143.70                     | 143.57                                 | 0.096%      | 0.27%       | 0.27% | 0.54%  | 43.70%                        | 2.11                 | 2.12                 | -0.45                |
| Under 5 Bond Index (Clean)   | 105.03                     | 104.91                                 | 0.121%      | 0.27%       | 0.27% | -0.93% | 5.03%                         | 2.87                 | 2.88                 | -0.39                |
| Under 5 Bond Index (Return)  | 169.30                     | 169.08                                 | 0.130%      | 0.41%       | 0.41% | 1.29%  | 69.30%                        | 2.87                 | 2.88                 | -0.39                |
| Under 10 Bond Index (Clean)  | 116.73                     | 116.51                                 | 0.188%      | 0.56%       | 0.56% | 1.09%  | 16.73%                        | 4.67                 | 4.67                 | 0.00                 |
| Under 10 Bond Index (Return) | 191.43                     | 191.06                                 | 0.194%      | 0.68%       | 0.68% | 3.06%  | 91.43%                        | 4.67                 | 4.67                 | 0.00                 |
| 5 Plus Bond Index (Clean)    | 138.01                     | 137.38                                 | 0.458%      | 1.31%       | 1.31% | 7.73%  | 38.01%                        | 9.57                 | 9.52                 | 0.55                 |
| 5 Plus Bond Index (Return)   | 235.13                     | 234.05                                 | 0.461%      | 1.39%       | 1.39% | 9.11%  | 135.13%                       | 9.57                 | 9.52                 | 0.55                 |
| 10 Plus Bond Index (Clean)   | 154.12                     | 152.67                                 | 0.950%      | 2.33%       | 2.33% | 16.97% | 54.12%                        | 16.36                | 16.21                | 0.94                 |
| 10 Plus Bond Index (Return)  | 274.25                     | 271.67                                 | 0.951%      | 2.39%       | 2.39% | 18.00% | 174.25%                       | 16.36                | 16.21                | 0.94                 |

## 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              | 107.53         | 4.05       | 269             | 111.58         | 0.00 | 6,389                 | 6,870       | 7129        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 111.29         | 3.32       | 269             | 114.60         | 0.00 | 9,256                 | 10,300      | 10607       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 114.31         | 0.30       | 25              | 114.61         | 0.00 | 7,700                 | 8,802       | 8825        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 120.67         | 4.35       | 269             | 125.01         | 0.00 | 6,667                 | 8,044       | 8334        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 118.46         | 1.06       | 86              | 119.52         | 0.00 | 11,269                | 13,349      | 13468       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 122.93         | 3.69       | 269             | 126.61         | 0.00 | 8,252                 | 10,144      | 10448       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 105.64         | 0.26       | 120             | 105.90         | 0.00 | 5,714                 | 6,036       | 6051        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 126.00         | 1.23       | 115             | 127.23         | 0.00 | 5,480                 | 6,904       | 6972        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 124.51         | 1.09       | 117             | 125.60         | 0.00 | 7,982                 | 9,938       | 10025       |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 143.09         | 1.81       | 122             | 144.89         | 0.00 | 11,480                | 16,427      | 16634       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 105.69         | 0.16       | 59              | 105.85         | 0.00 | 4,750                 | 5,020       | 5028        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 122.78         | 0.39       | 59              | 123.17         | 0.00 | 8,068                 | 9,905       | 9937        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 120.59         | 0.80       | 146             | 121.39         | 0.00 | 5,635                 | 6,734       | 6779        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>13-Jul-2016 | Previous<br>Index Price<br>12-Jul-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  | 107.53                     | 107.51                                 | 0.014%      | -0.062%     | -0.062% | -2.445% | -0.44                | 1.21                 | 1.22                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 111.29                     | 111.19                                 | 0.088%      | 0.136%      | 0.136%  | -1.389% | -0.46                | 2.14                 | 2.15                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.31                     | 114.15                                 | 0.143%      | 0.272%      | 0.272%  | -0.800% | -0.45                | 2.81                 | 2.82                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 120.67                     | 120.49                                 | 0.149%      | 0.313%      | 0.313%  | -1.202% | -0.39                | 2.98                 | 2.99                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 118.46                     | 118.28                                 | 0.152%      | 0.411%      | 0.411%  | -0.160% | -0.37                | 3.53                 | 3.55                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 122.93                     | 122.75                                 | 0.144%      | 0.431%      | 0.431%  | 0.069%  | -0.33                | 3.86                 | 3.88                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 105.64                     | 105.44                                 | 0.182%      | 0.845%      | 0.845%  | 3.373%  | -0.19                | 5.55                 | 5.56                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 126.00                     | 125.76                                 | 0.193%      | 0.893%      | 0.893%  | 3.007%  | 0.01                 | 6.04                 | 6.04                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 124.51                     | 124.20                                 | 0.245%      | 0.860%      | 0.860%  | 4.520%  | 0.18                 | 6.92                 | 6.91                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 143.09                     | 142.65                                 | 0.308%      | 0.938%      | 0.938%  | 4.518%  | 0.34                 | 7.33                 | 7.31                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 105.69                     | 105.22                                 | 0.444%      | 1.213%      | 1.213%  |         | 0.41                 | 9.41                 | 9.38                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 122.78                     | 121.88                                 | 0.737%      | 2.085%      | 2.085%  | 12.511% | 0.67                 | 12.12                | 12.04                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 120.59                     | 119.08                                 | 1.266%      | 2.691%      | 2.691%  | 25.795% | 1.15                 | 22.59                | 22.33                |

| Return Price Performance |         |                     | Index Price<br>13-Jul-2016 | Previous<br>Index Price<br>12-Jul-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  | 111.58                     | 111.55                                 | 0.027%      | 0.115%      | 0.115% | 0.218%  | -0.44                | 1.21                 | 1.22                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 114.60                     | 114.49                                 | 0.096%      | 0.272%      | 0.272% | 0.736%  | -0.46                | 2.14                 | 2.15                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.61                     | 114.44                                 | 0.153%      | 0.408%      | 0.408% | -2.537% | -0.45                | 2.81                 | 2.82                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 125.01                     | 124.82                                 | 0.157%      | 0.472%      | 0.472% | 1.365%  | -0.39                | 2.98                 | 2.99                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 119.52                     | 119.33                                 | 0.161%      | 0.543%      | 0.543% | -1.886% | -0.37                | 3.53                 | 3.55                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 126.61                     | 126.42                                 | 0.151%      | 0.560%      | 0.560% | 2.225%  | -0.33                | 3.86                 | 3.88                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 105.90                     | 105.70                                 | 0.184%      | 0.870%      | 0.870% | 2.989%  | -0.19                | 5.55                 | 5.56                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 127.23                     | 126.98                                 | 0.200%      | 0.995%      | 0.995% | 1.476%  | 0.01                 | 6.04                 | 6.04                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 125.60                     | 125.28                                 | 0.250%      | 0.951%      | 0.951% | 3.113%  | 0.18                 | 6.92                 | 6.91                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 144.89                     | 144.44                                 | 0.315%      | 1.062%      | 1.062% | 2.588%  | 0.34                 | 7.33                 | 7.31                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 105.85                     | 105.38                                 | 0.446%      | 1.246%      | 1.246% |         | 0.41                 | 9.41                 | 9.38                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 123.17                     | 122.26                                 | 0.740%      | 2.151%      | 2.151% | 11.324% | 0.67                 | 12.12                | 12.04                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 121.39                     | 119.87                                 | 1.261%      | 2.735%      | 2.735% | 24.384% | 1.15                 | 22.59                | 22.33                |