

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 July, 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<br>14-Jul-2016 | Previous<br>Close Value<br>13-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)       | 122.04                     | 122.41                                 | -0.306%     | 0.49%       | 0.49% | 2.83%  | 22.04%                        | 6.27                 | 6.25                 | 0.39                 |
| All Bond Index (Return)      | 205.01                     | 205.61                                 | -0.292%     | 0.61%       | 0.61% | 4.67%  | 105.01%                       | 6.27                 | 6.25                 | 0.39                 |
| Under 3 Bond Index (Clean)   | 91.37                      | 91.44                                  | -0.079%     | 0.05%       | 0.05% | -1.88% | -8.63%                        | 2.11                 | 2.12                 | -0.43                |
| Under 3 Bond Index (Return)  | 143.61                     | 143.70                                 | -0.065%     | 0.21%       | 0.21% | 0.48%  | 43.61%                        | 2.11                 | 2.12                 | -0.43                |
| Under 5 Bond Index (Clean)   | 104.92                     | 105.03                                 | -0.109%     | 0.17%       | 0.17% | -1.04% | 4.92%                         | 2.86                 | 2.87                 | -0.37                |
| Under 5 Bond Index (Return)  | 169.14                     | 169.30                                 | -0.095%     | 0.32%       | 0.32% | 1.19%  | 69.14%                        | 2.86                 | 2.87                 | -0.37                |
| Under 10 Bond Index (Clean)  | 116.51                     | 116.73                                 | -0.183%     | 0.38%       | 0.38% | 0.90%  | 16.51%                        | 4.66                 | 4.66                 | 0.04                 |
| Under 10 Bond Index (Return) | 191.10                     | 191.43                                 | -0.171%     | 0.50%       | 0.50% | 2.88%  | 91.10%                        | 4.66                 | 4.66                 | 0.04                 |
| 5 Plus Bond Index (Clean)    | 137.33                     | 138.01                                 | -0.492%     | 0.81%       | 0.81% | 7.20%  | 37.33%                        | 9.55                 | 9.49                 | 0.60                 |
| 5 Plus Bond Index (Return)   | 234.00                     | 235.13                                 | -0.482%     | 0.90%       | 0.90% | 8.58%  | 134.00%                       | 9.55                 | 9.49                 | 0.60                 |
| 10 Plus Bond Index (Clean)   | 152.50                     | 154.12                                 | -1.053%     | 1.25%       | 1.25% | 15.74% | 52.50%                        | 16.33                | 16.17                | 1.00                 |
| 10 Plus Bond Index (Return)  | 271.39                     | 274.25                                 | -1.043%     | 1.32%       | 1.32% | 16.77% | 171.39%                       | 16.33                | 16.17                | 1.00                 |

## 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              | 107.48         | 4.07       | 270             | 111.54         | 0.00 | 6,389                 | 6,867       | 7127        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 111.21         | 3.33       | 270             | 114.53         | 0.00 | 9,256                 | 10,293      | 10601       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 114.19         | 0.31       | 26              | 114.50         | 0.00 | 7,700                 | 8,793       | 8817        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 120.54         | 4.36       | 270             | 124.90         | 0.00 | 6,667                 | 8,036       | 8327        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 118.31         | 1.07       | 87              | 119.39         | 0.00 | 11,269                | 13,332      | 13453       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 122.72         | 3.70       | 270             | 126.42         | 0.00 | 8,252                 | 10,127      | 10432       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 105.43         | 0.27       | 121             | 105.69         | 0.00 | 5,714                 | 6,024       | 6039        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 125.73         | 1.24       | 116             | 126.97         | 0.00 | 5,480                 | 6,889       | 6957        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 124.21         | 1.10       | 118             | 125.31         | 0.00 | 7,982                 | 9,914       | 10002       |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 142.62         | 1.82       | 123             | 144.44         | 0.00 | 11,480                | 16,373      | 16582       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 105.27         | 0.16       | 60              | 105.43         | 0.00 | 4,750                 | 5,000       | 5008        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 121.81         | 0.40       | 60              | 122.21         | 0.00 | 8,068                 | 9,827       | 9859        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 118.85         | 0.81       | 147             | 119.66         | 0.00 | 5,635                 | 6,697       | 6742        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>14-Jul-2016 | Previous<br>Index Price<br>13-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  | 107.48                     | 107.53                                 | -0.049%     | -0.112%     | -0.112% | -2.493% | -0.44                | 1.20                 | 1.21                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 111.21                     | 111.29                                 | -0.075%     | 0.061%      | 0.061%  | -1.462% | -0.44                | 2.13                 | 2.14                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.19                     | 114.31                                 | -0.108%     | 0.164%      | 0.164%  | -0.907% | -0.42                | 2.80                 | 2.81                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 120.54                     | 120.67                                 | -0.105%     | 0.208%      | 0.208%  | -1.306% | -0.37                | 2.97                 | 2.98                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 118.31                     | 118.46                                 | -0.124%     | 0.287%      | 0.287%  | -0.284% | -0.34                | 3.52                 | 3.54                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 122.72                     | 122.93                                 | -0.164%     | 0.266%      | 0.266%  | -0.095% | -0.30                | 3.86                 | 3.87                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 105.43                     | 105.64                                 | -0.196%     | 0.647%      | 0.647%  | 3.171%  | -0.15                | 5.54                 | 5.55                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 125.73                     | 126.00                                 | -0.217%     | 0.674%      | 0.674%  | 2.784%  | 0.04                 | 6.03                 | 6.03                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 124.21                     | 124.51                                 | -0.240%     | 0.618%      | 0.618%  | 4.269%  | 0.21                 | 6.91                 | 6.90                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 142.62                     | 143.09                                 | -0.328%     | 0.607%      | 0.607%  | 4.175%  | 0.38                 | 7.32                 | 7.29                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 105.27                     | 105.69                                 | -0.397%     | 0.811%      | 0.811%  |         | 0.45                 | 9.41                 | 9.36                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 121.81                     | 122.78                                 | -0.788%     | 1.280%      | 1.280%  | 11.624% | 0.74                 | 12.10                | 12.01                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 118.85                     | 120.59                                 | -1.439%     | 1.214%      | 1.214%  | 23.985% | 1.22                 | 22.53                | 22.25                |

| Return Price Performance |         |                     | Index Price<br>14-Jul-2016 | Previous<br>Index Price<br>13-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  | 111.54                     | 111.58                                 | -0.034%     | 0.081%      | 0.081% | 0.184%  | -0.44                | 1.20                 | 1.21                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 114.53                     | 114.60                                 | -0.061%     | 0.211%      | 0.211% | 0.674%  | -0.44                | 2.13                 | 2.14                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.50                     | 114.61                                 | -0.097%     | 0.311%      | 0.311% | -2.632% | -0.42                | 2.80                 | 2.81                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 124.90                     | 125.01                                 | -0.089%     | 0.383%      | 0.383% | 1.275%  | -0.37                | 2.97                 | 2.98                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 119.39                     | 119.52                                 | -0.112%     | 0.430%      | 0.430% | -1.996% | -0.34                | 3.52                 | 3.54                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 126.42                     | 126.61                                 | -0.148%     | 0.411%      | 0.411% | 2.073%  | -0.30                | 3.86                 | 3.87                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 105.69                     | 105.90                                 | -0.194%     | 0.674%      | 0.674% | 2.789%  | -0.15                | 5.54                 | 5.55                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 126.97                     | 127.23                                 | -0.207%     | 0.787%      | 0.787% | 1.267%  | 0.04                 | 6.03                 | 6.03                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 125.31                     | 125.60                                 | -0.231%     | 0.718%      | 0.718% | 2.875%  | 0.21                 | 6.91                 | 6.90                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 144.44                     | 144.89                                 | -0.314%     | 0.744%      | 0.744% | 2.266%  | 0.38                 | 7.32                 | 7.29                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 105.43                     | 105.85                                 | -0.395%     | 0.846%      | 0.846% |         | 0.45                 | 9.41                 | 9.36                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 122.21                     | 123.17                                 | -0.780%     | 1.354%      | 1.354% | 10.456% | 0.74                 | 12.10                | 12.01                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 119.66                     | 121.39                                 | -1.425%     | 1.270%      | 1.270% | 22.611% | 1.22                 | 22.53                | 22.25                |