

# Irish Stock Exchange Daily Bond Index Report

Tuesday 3 May, 2016

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## Bond Indices Performance

| Index                        | Close Value<br>03-May-2016 | Previous<br>Close Value<br>29-Apr-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)       | 119.64                     | 119.05                                 | 0.496%      | 0.50%       | -0.81% | 0.81%  | 19.64%                        | 6.21                 | 6.17                 | 0.75                 |
| All Bond Index (Return)      | 199.72                     | 198.68                                 | 0.526%      | 0.53%       | -0.50% | 1.97%  | 99.72%                        | 6.21                 | 6.17                 | 0.75                 |
| Under 3 Bond Index (Clean)   | 91.96                      | 91.95                                  | 0.009%      | 0.01%       | -0.35% | -1.26% | -8.05%                        | 1.96                 | 1.97                 | -0.33                |
| Under 3 Bond Index (Return)  | 143.28                     | 143.20                                 | 0.056%      | 0.06%       | 0.05%  | 0.24%  | 43.28%                        | 1.96                 | 1.97                 | -0.33                |
| Under 5 Bond Index (Clean)   | 105.22                     | 105.11                                 | 0.105%      | 0.10%       | -0.20% | -0.76% | 5.22%                         | 3.05                 | 3.05                 | -0.16                |
| Under 5 Bond Index (Return)  | 168.23                     | 167.98                                 | 0.148%      | 0.15%       | 0.17%  | 0.65%  | 68.23%                        | 3.05                 | 3.05                 | -0.16                |
| Under 10 Bond Index (Clean)  | 115.57                     | 115.24                                 | 0.285%      | 0.29%       | -0.48% | 0.08%  | 15.57%                        | 4.57                 | 4.55                 | 0.30                 |
| Under 10 Bond Index (Return) | 188.24                     | 187.64                                 | 0.322%      | 0.32%       | -0.14% | 1.34%  | 88.24%                        | 4.57                 | 4.55                 | 0.30                 |
| 5 Plus Bond Index (Clean)    | 131.71                     | 130.54                                 | 0.893%      | 0.89%       | -1.43% | 2.81%  | 31.71%                        | 9.45                 | 9.35                 | 1.05                 |
| 5 Plus Bond Index (Return)   | 223.36                     | 221.33                                 | 0.916%      | 0.92%       | -1.19% | 3.65%  | 123.36%                       | 9.45                 | 9.35                 | 1.05                 |
| 10 Plus Bond Index (Clean)   | 138.99                     | 136.88                                 | 1.539%      | 1.54%       | -2.48% | 5.49%  | 38.99%                        | 14.31                | 14.10                | 1.47                 |
| 10 Plus Bond Index (Return)  | 246.52                     | 242.78                                 | 1.542%      | 1.54%       | -2.30% | 6.07%  | 146.52%                       | 14.31                | 14.10                | 1.47                 |

## 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              | 108.54         | 2.98       | 198             | 111.52         | 0.00 | 6,389                 | 6,935       | 7125        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 111.88         | 2.44       | 198             | 114.32         | 0.00 | 9,256                 | 10,355      | 10581       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 114.52         | 3.86       | 320             | 118.38         | 0.00 | 7,700                 | 8,818       | 9115        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 121.03         | 3.20       | 198             | 124.23         | 0.00 | 6,767                 | 8,189       | 8406        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 118.25         | 0.19       | 15              | 118.44         | 0.00 | 11,269                | 13,326      | 13347       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 122.48         | 2.71       | 198             | 125.19         | 0.00 | 8,252                 | 10,107      | 10330       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 103.68         | 0.11       | 49              | 103.79         | 0.00 | 4,863                 | 5,041       | 5047        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 123.72         | 0.47       | 44              | 124.19         | 0.00 | 5,480                 | 6,779       | 6805        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 121.23         | 0.43       | 46              | 121.66         | 0.00 | 8,137                 | 9,864       | 9899        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 139.32         | 0.76       | 51              | 140.08         | 0.00 | 11,520                | 16,050      | 16137       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 101.12         | 0.30       | 110             | 101.42         | 0.00 | 4,750                 | 4,803       | 4817        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 114.12         | 2.33       | 354             | 116.45         | 0.00 | 7,928                 | 9,047       | 9232        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 103.70         | 0.41       | 75              | 104.11         | 0.00 | 5,390                 | 5,589       | 5611        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>03-May-2016 | Previous<br>Index Price<br>29-Apr-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  | 108.54                     | 108.56                                 | -0.021%     | -0.021%     | -0.431% | -1.527% | -0.35                | 1.40                 | 1.41                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 111.88                     | 111.85                                 | 0.029%      | 0.029%      | -0.299% | -0.864% | -0.32                | 2.34                 | 2.34                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.52                     | 114.44                                 | 0.074%      | 0.074%      | -0.052% | -0.618% | -0.23                | 2.90                 | 2.90                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 121.03                     | 120.91                                 | 0.097%      | 0.097%      | -0.181% | -0.907% | -0.17                | 3.17                 | 3.17                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 118.25                     | 118.05                                 | 0.174%      | 0.174%      | -0.137% | -0.335% | -0.11                | 3.73                 | 3.73                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 122.48                     | 122.22                                 | 0.213%      | 0.213%      | -0.171% | -0.297% | -0.04                | 4.05                 | 4.06                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.68                     | 103.29                                 | 0.376%      | 0.376%      | -0.034% | 1.458%  | 0.17                 | 5.75                 | 5.74                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 123.72                     | 123.16                                 | 0.461%      | 0.461%      | -0.644% | 1.143%  | 0.40                 | 6.22                 | 6.20                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 121.23                     | 120.52                                 | 0.587%      | 0.587%      | -0.941% | 1.766%  | 0.63                 | 7.10                 | 7.06                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 139.32                     | 138.42                                 | 0.652%      | 0.652%      | -1.238% | 1.769%  | 0.79                 | 7.50                 | 7.44                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.12                     | 100.21                                 | 0.903%      | 0.903%      | -1.505% |         | 0.88                 | 9.57                 | 9.48                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.12                     | 112.79                                 | 1.181%      | 1.181%      | -2.232% | 4.577%  | 1.29                 | 11.98                | 11.83                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 103.70                     | 100.99                                 | 2.683%      | 2.683%      | -3.582% | 8.181%  | 1.83                 | 22.21                | 21.81                |

| Return Price Performance |         |                     | Index Price<br>03-May-2016 | Previous<br>Index Price<br>29-Apr-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  | 111.52                     | 111.49                                 | 0.034%      | 0.034%      | 0.025%  | 0.167%  | -0.35                | 1.40                 | 1.41                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 114.32                     | 114.24                                 | 0.071%      | 0.071%      | 0.063%  | 0.487%  | -0.32                | 2.34                 | 2.34                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 118.38                     | 118.25                                 | 0.113%      | 0.113%      | 0.287%  | 0.666%  | -0.23                | 2.90                 | 2.90                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 124.23                     | 124.04                                 | 0.147%      | 0.147%      | 0.253%  | 0.727%  | -0.17                | 3.17                 | 3.17                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 118.44                     | 118.18                                 | 0.215%      | 0.215%      | -3.477% | -2.775% | -0.11                | 3.73                 | 3.73                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 125.19                     | 124.87                                 | 0.251%      | 0.251%      | 0.194%  | 1.076%  | -0.04                | 4.05                 | 4.06                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.79                     | 103.39                                 | 0.383%      | 0.383%      | 0.036%  | 0.934%  | 0.17                 | 5.75                 | 5.74                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 124.19                     | 123.58                                 | 0.494%      | 0.494%      | -0.361% | -0.948% | 0.40                 | 6.22                 | 6.20                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 121.66                     | 120.91                                 | 0.615%      | 0.615%      | -0.689% | -0.123% | 0.63                 | 7.10                 | 7.06                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 140.08                     | 139.12                                 | 0.692%      | 0.692%      | -0.889% | -0.820% | 0.79                 | 7.50                 | 7.44                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 101.42                     | 100.50                                 | 0.911%      | 0.911%      | -1.413% |         | 0.88                 | 9.57                 | 9.48                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 116.45                     | 115.09                                 | 1.181%      | 1.181%      | -2.009% | 5.252%  | 1.29                 | 11.98                | 11.83                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 104.11                     | 101.38                                 | 2.695%      | 2.695%      | -3.407% | 6.683%  | 1.83                 | 22.21                | 21.81                |