

# Irish Stock Exchange Daily Bond Index Report

Thursday 19 May, 2016

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## Bond Indices Performance

| Index                        | Close Value<br>19-May-2016 | Previous<br>Close Value<br>18-May-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)       | 119.59                     | 119.66                                 | -0.054%     | 0.45%       | -0.85% | 0.77%  | 19.59%                        | 6.18                 | 6.13                 | 0.74                 |
| All Bond Index (Return)      | 199.93                     | 200.02                                 | -0.044%     | 0.63%       | -0.39% | 2.07%  | 99.93%                        | 6.18                 | 6.13                 | 0.74                 |
| Under 3 Bond Index (Clean)   | 91.72                      | 91.76                                  | -0.047%     | -0.25%      | -0.61% | -1.51% | -8.28%                        | 1.91                 | 1.92                 | -0.31                |
| Under 3 Bond Index (Return)  | 143.19                     | 143.24                                 | -0.034%     | -0.01%      | -0.01% | 0.18%  | 43.19%                        | 1.91                 | 1.92                 | -0.31                |
| Under 5 Bond Index (Clean)   | 104.95                     | 104.99                                 | -0.030%     | -0.14%      | -0.45% | -1.01% | 4.95%                         | 3.00                 | 3.00                 | -0.15                |
| Under 5 Bond Index (Return)  | 168.13                     | 168.16                                 | -0.019%     | 0.08%       | 0.11%  | 0.59%  | 68.13%                        | 3.00                 | 3.00                 | -0.15                |
| Under 10 Bond Index (Clean)  | 115.42                     | 115.47                                 | -0.042%     | 0.16%       | -0.60% | -0.05% | 15.42%                        | 4.77                 | 4.75                 | 0.34                 |
| Under 10 Bond Index (Return) | 188.32                     | 188.38                                 | -0.032%     | 0.36%       | -0.10% | 1.38%  | 88.32%                        | 4.77                 | 4.75                 | 0.34                 |
| 5 Plus Bond Index (Clean)    | 131.92                     | 132.02                                 | -0.077%     | 1.06%       | -1.26% | 2.98%  | 31.92%                        | 9.38                 | 9.29                 | 1.02                 |
| 5 Plus Bond Index (Return)   | 223.97                     | 224.13                                 | -0.070%     | 1.19%       | -0.92% | 3.93%  | 123.97%                       | 9.38                 | 9.29                 | 1.02                 |
| 10 Plus Bond Index (Clean)   | 139.27                     | 139.46                                 | -0.136%     | 1.75%       | -2.28% | 5.70%  | 39.27%                        | 16.00                | 15.75                | 1.56                 |
| 10 Plus Bond Index (Return)  | 247.19                     | 247.51                                 | -0.130%     | 1.82%       | -2.03% | 6.35%  | 147.19%                       | 16.00                | 15.75                | 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              | 108.27         | 3.23       | 214             | 111.50         | 0.00 | 6,389                 | 6,918       | 7124        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 111.59         | 2.64       | 214             | 114.22         | 0.00 | 9,256                 | 10,328      | 10572       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 114.32         | 4.05       | 336             | 118.37         | 0.00 | 7,700                 | 8,802       | 9114        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 120.67         | 3.46       | 214             | 124.13         | 0.00 | 6,767                 | 8,165       | 8399        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 117.97         | 0.38       | 31              | 118.36         | 0.00 | 11,269                | 13,294      | 13337       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 122.14         | 2.93       | 214             | 125.07         | 0.00 | 8,252                 | 10,079      | 10321       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 103.51         | 0.14       | 65              | 103.65         | 0.00 | 5,714                 | 5,914       | 5922        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 123.84         | 0.64       | 60              | 124.48         | 0.00 | 5,480                 | 6,786       | 6821        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 121.43         | 0.58       | 62              | 122.00         | 0.00 | 8,137                 | 9,880       | 9927        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 139.52         | 0.99       | 67              | 140.51         | 0.00 | 11,520                | 16,073      | 16187       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 101.49         | 0.01       | 4               | 101.50         | 0.00 | 4,750                 | 4,821       | 4821        |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 114.60         | 0.03       | 4               | 114.62         | 0.00 | 7,928                 | 9,085       | 9087        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 103.76         | 0.50       | 91              | 104.26         | 0.00 | 5,390                 | 5,592       | 5619        |



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| Clean Price Performance |         |                     | Index Price<br>19-May-2016 | Previous<br>Index Price<br>18-May-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  | 108.27                     | 108.32                                 | -0.048%     | -0.270%     | -0.679% | -1.772% | -0.36                | 1.36                 | 1.36                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 111.59                     | 111.64                                 | -0.047%     | -0.235%     | -0.561% | -1.125% | -0.29                | 2.29                 | 2.29                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.32                     | 114.38                                 | -0.052%     | -0.107%     | -0.234% | -0.798% | -0.24                | 2.85                 | 2.85                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 120.67                     | 120.73                                 | -0.043%     | -0.194%     | -0.472% | -1.195% | -0.15                | 3.12                 | 3.12                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 117.97                     | 117.99                                 | -0.010%     | -0.064%     | -0.373% | -0.571% | -0.09                | 3.68                 | 3.68                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 122.14                     | 122.14                                 | 0.000%      | -0.061%     | -0.444% | -0.570% | -0.02                | 4.01                 | 4.01                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.51                     | 103.52                                 | -0.017%     | 0.208%      | -0.201% | 1.289%  | 0.19                 | 5.70                 | 5.69                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 123.84                     | 123.88                                 | -0.032%     | 0.555%      | -0.552% | 1.237%  | 0.36                 | 6.17                 | 6.15                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 121.43                     | 121.49                                 | -0.056%     | 0.751%      | -0.779% | 1.932%  | 0.59                 | 7.05                 | 7.01                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 139.52                     | 139.64                                 | -0.087%     | 0.791%      | -1.101% | 1.910%  | 0.75                 | 7.45                 | 7.40                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.49                     | 101.54                                 | -0.046%     | 1.272%      | -1.145% |         | 0.84                 | 9.55                 | 9.47                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.60                     | 114.73                                 | -0.115%     | 1.605%      | -1.822% | 5.015%  | 1.26                 | 12.19                | 12.04                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 103.76                     | 103.94                                 | -0.170%     | 2.746%      | -3.524% | 8.247%  | 1.83                 | 22.17                | 21.77                |

| Return Price Performance |         |                     | Index Price<br>19-May-2016 | Previous<br>Index Price<br>18-May-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  | 111.50                     | 111.53                                 | -0.033%     | 0.008%      | -0.001% | 0.141%  | -0.36                | 1.36                 | 1.36                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 114.22                     | 114.26                                 | -0.035%     | -0.015%     | -0.023% | 0.401%  | -0.29                | 2.29                 | 2.29                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 118.37                     | 118.41                                 | -0.041%     | 0.100%      | 0.274%  | 0.652%  | -0.24                | 2.85                 | 2.85                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 124.13                     | 124.17                                 | -0.029%     | 0.071%      | 0.178%  | 0.651%  | -0.15                | 3.12                 | 3.12                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 118.36                     | 118.36                                 | 0.000%      | 0.145%      | -3.545% | -2.843% | -0.09                | 3.68                 | 3.68                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 125.07                     | 125.06                                 | 0.011%      | 0.159%      | 0.102%  | 0.983%  | -0.02                | 4.01                 | 4.01                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.65                     | 103.66                                 | -0.015%     | 0.250%      | -0.097% | 0.799%  | 0.19                 | 5.70                 | 5.69                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 124.48                     | 124.51                                 | -0.023%     | 0.726%      | -0.132% | -0.719% | 0.36                 | 6.17                 | 6.15                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 122.00                     | 122.06                                 | -0.048%     | 0.903%      | -0.405% | 0.163%  | 0.59                 | 7.05                 | 7.01                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 140.51                     | 140.61                                 | -0.076%     | 1.000%      | -0.586% | -0.516% | 0.75                 | 7.45                 | 7.40                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 101.50                     | 101.54                                 | -0.043%     | 0.991%      | -1.336% |         | 0.84                 | 9.55                 | 9.47                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.62                     | 114.75                                 | -0.110%     | -0.404%     | -3.544% | 3.604%  | 1.26                 | 12.19                | 12.04                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 104.26                     | 104.43                                 | -0.164%     | 2.844%      | -3.267% | 6.838%  | 1.83                 | 22.17                | 21.77                |