

# Irish Stock Exchange Daily Bond Index Report

Thursday 10 December, 2015

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>10-Dec-2015 | Previous<br>Close Value<br>09-Dec-2015 | %<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)       | 119.22                     | 119.16                                 | 0.056%      | -0.57%      | 0.12%  | -1.24% | 19.22%                        | 5.80                 | 5.75                 | 0.95                 |
| All Bond Index (Return)      | 196.35                     | 196.22                                 | 0.065%      | -0.46%      | 0.81%  | 2.18%  | 96.35%                        | 5.80                 | 5.75                 | 0.95                 |
| Under 3 Bond Index (Clean)   | 93.33                      | 93.36                                  | -0.039%     | -0.25%      | -0.88% | -3.61% | -6.67%                        | 1.70                 | 1.70                 | -0.12                |
| Under 3 Bond Index (Return)  | 142.88                     | 142.92                                 | -0.027%     | -0.13%      | 0.00%  | 0.64%  | 42.88%                        | 1.70                 | 1.70                 | -0.12                |
| Under 5 Bond Index (Clean)   | 106.36                     | 106.36                                 | -0.003%     | -0.32%      | -0.49% | -2.48% | 6.36%                         | 3.03                 | 3.03                 | 0.03                 |
| Under 5 Bond Index (Return)  | 167.26                     | 167.24                                 | 0.009%      | -0.20%      | 0.30%  | 2.08%  | 67.26%                        | 3.03                 | 3.03                 | 0.03                 |
| Under 10 Bond Index (Clean)  | 115.92                     | 115.87                                 | 0.043%      | -0.48%      | -0.05% | -1.76% | 15.92%                        | 4.50                 | 4.48                 | 0.52                 |
| Under 10 Bond Index (Return) | 186.06                     | 185.96                                 | 0.053%      | -0.37%      | 0.68%  | 1.75%  | 86.06%                        | 4.50                 | 4.48                 | 0.52                 |
| 5 Plus Bond Index (Clean)    | 128.94                     | 128.77                                 | 0.132%      | -0.89%      | 0.83%  | -0.83% | 28.94%                        | 9.40                 | 9.28                 | 1.33                 |
| 5 Plus Bond Index (Return)   | 216.52                     | 216.22                                 | 0.137%      | -0.79%      | 1.38%  | 1.36%  | 116.52%                       | 9.40                 | 9.28                 | 1.33                 |
| 10 Plus Bond Index (Clean)   | 133.05                     | 132.85                                 | 0.151%      | -1.20%      | 1.53%  | -4.82% | 33.05%                        | 15.78                | 15.49                | 1.88                 |
| 10 Plus Bond Index (Return)  | 234.38                     | 234.02                                 | 0.155%      | -1.13%      | 1.93%  | -2.67% | 134.38%                       | 15.78                | 15.49                | 1.88                 |

## 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 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16        | 4.6              | Annual              | 101.67         | 2.97       | 236             | 104.65         | 0.00 | 8,132                 | 8,268       | 8510        |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17        | 5.5              | Annual              | 110.46         | 0.80       | 53              | 111.25         | 0.00 | 6,389                 | 7,057       | 7108        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18        | 4.5              | Annual              | 113.07         | 0.65       | 53              | 113.72         | 0.00 | 9,256                 | 10,465      | 10526       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19        | 4.4              | Annual              | 115.52         | 2.11       | 175             | 117.63         | 0.00 | 7,700                 | 8,895       | 9057        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19        | 5.9              | Annual              | 122.54         | 0.86       | 53              | 123.40         | 0.00 | 6,767                 | 8,292       | 8350        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20        | 4.5              | Annual              | 119.13         | 2.91       | 236             | 122.04         | 0.00 | 11,609                | 13,829      | 14167       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20        | 5                | Annual              | 123.42         | 0.73       | 53              | 124.14         | 0.00 | 8,252                 | 10,184      | 10244       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22        | .8               | Annual              | 102.49         | 0.59       | 270             | 103.08         | 0.00 | 4,863                 | 4,983       | 5012        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23        | 3.9              | Annual              | 122.91         | 2.83       | 265             | 125.74         | 0.00 | 5,480                 | 6,735       | 6890        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24        | 3.4              | Annual              | 119.82         | 2.49       | 267             | 122.31         | 0.00 | 8,137                 | 9,750       | 9952        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25        | 5.4              | Annual              | 137.71         | 4.02       | 272             | 141.73         | 0.00 | 11,745                | 16,174      | 16647       |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30        | 2.4              | Annual              | 110.18         | 1.37       | 209             | 111.55         | 0.00 | 7,928                 | 8,735       | 8844        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45        | 2                | Annual              | 96.82          | 1.62       | 295             | 98.44          | 0.00 | 5,101                 | 4,938       | 5021        |



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## Bond Index Constituent

| Clean Price Performance |         |                    | Index Price<br>10-Dec-2015 | Previous<br>Index Price<br>09-Dec-2015 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|--------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name          |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016 | 101.67                     | 101.71                                 | -0.036%     | -0.164%     | -0.908% | -3.999% | -0.25                | 0.34                 | 0.35                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.46                     | 110.49                                 | -0.034%     | -0.260%     | -1.079% | -3.324% | -0.16                | 1.80                 | 1.80                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018 | 113.07                     | 113.12                                 | -0.044%     | -0.313%     | -0.681% | -2.239% | -0.09                | 2.73                 | 2.73                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.52                     | 115.51                                 | 0.010%      | -0.235%     | -0.702% | -1.806% | -0.02                | 3.29                 | 3.29                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019 | 122.54                     | 122.55                                 | -0.004%     | -0.406%     | -0.503% | -2.536% | 0.03                 | 3.56                 | 3.56                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020 | 119.13                     | 119.09                                 | 0.032%      | -0.415%     | -0.069% | -1.178% | 0.09                 | 3.98                 | 3.97                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020 | 123.42                     | 123.38                                 | 0.034%      | -0.375%     | 0.117%  | -1.442% | 0.15                 | 4.44                 | 4.44                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022 | 102.49                     | 102.33                                 | 0.151%      | -0.411%     | 1.452%  |         | 0.40                 | 6.09                 | 6.07                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.91                     | 122.76                                 | 0.122%      | -0.635%     | 0.768%  | 0.653%  | 0.66                 | 6.41                 | 6.37                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024 | 119.82                     | 119.65                                 | 0.138%      | -0.746%     | 0.755%  | 0.884%  | 0.90                 | 7.28                 | 7.22                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.71                     | 137.55                                 | 0.111%      | -0.957%     | 0.478%  | -0.178% | 1.09                 | 7.59                 | 7.50                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030 | 110.18                     | 109.93                                 | 0.223%      | -1.046%     | 1.617%  | 2.344%  | 1.60                 | 12.32                | 12.13                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045 | 96.82                      | 96.80                                  | 0.026%      | -1.465%     | 1.347%  |         | 2.15                 | 21.89                | 21.43                |

| Return Price Performance |         |                    | Index Price<br>10-Dec-2015 | Previous<br>Index Price<br>09-Dec-2015 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|--------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name          |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016 | 104.65                     | 104.67                                 | -0.024%     | -0.039%     | -0.035% | -4.122% | -0.25                | 0.34                 | 0.35                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.25                     | 111.28                                 | -0.021%     | -0.123%     | -4.821% | -3.566% | -0.16                | 1.80                 | 1.80                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018 | 113.72                     | 113.76                                 | -0.033%     | -0.204%     | -3.725% | -2.444% | -0.09                | 2.73                 | 2.73                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.63                     | 117.61                                 | 0.020%      | -0.128%     | 0.033%  | -1.981% | -0.02                | 3.29                 | 3.29                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019 | 123.40                     | 123.39                                 | 0.009%      | -0.273%     | -4.172% | -2.779% | 0.03                 | 3.56                 | 3.56                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020 | 122.04                     | 121.99                                 | 0.042%      | -0.305%     | 0.655%  | -1.356% | 0.09                 | 3.98                 | 3.97                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020 | 124.14                     | 124.09                                 | 0.045%      | -0.264%     | -3.033% | -1.658% | 0.15                 | 4.44                 | 4.44                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.08                     | 102.92                                 | 0.153%      | -0.388%     | 1.600%  |         | 0.40                 | 6.09                 | 6.07                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.74                     | 125.58                                 | 0.128%      | -0.536%     | 1.367%  | 0.459%  | 0.66                 | 6.41                 | 6.37                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024 | 122.31                     | 122.13                                 | 0.142%      | -0.656%     | 1.291%  | 0.704%  | 0.90                 | 7.28                 | 7.22                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.73                     | 141.56                                 | 0.118%      | -0.827%     | 1.218%  | -0.391% | 1.09                 | 7.59                 | 7.50                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030 | 111.55                     | 111.30                                 | 0.226%      | -0.976%     | 2.031%  | 3.304%  | 1.60                 | 12.32                | 12.13                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045 | 98.44                      | 98.41                                  | 0.030%      | -1.388%     | 1.732%  |         | 2.15                 | 21.89                | 21.43                |