

# Irish Stock Exchange Daily Bond Index Report

Wednesday 16 December, 2015

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## Bond Indices Performance

| Index                        | Close Value<br>16-Dec-2015 | Previous<br>Close Value<br>15-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)       | 118.88                     | 118.92                                 | -0.030%     | -0.85%      | -0.16% | -1.52% | 18.88%                        | 5.78                 | 5.72                 | 0.99                 |
| All Bond Index (Return)      | 195.90                     | 195.94                                 | -0.020%     | -0.69%      | 0.59%  | 1.95%  | 95.90%                        | 5.78                 | 5.72                 | 0.99                 |
| Under 3 Bond Index (Clean)   | 93.28                      | 93.30                                  | -0.014%     | -0.30%      | -0.93% | -3.65% | -6.72%                        | 1.69                 | 1.69                 | -0.12                |
| Under 3 Bond Index (Return)  | 142.92                     | 142.92                                 | -0.001%     | -0.10%      | 0.02%  | 0.66%  | 42.92%                        | 1.69                 | 1.69                 | -0.12                |
| Under 5 Bond Index (Clean)   | 106.18                     | 106.18                                 | 0.003%      | -0.49%      | -0.65% | -2.64% | 6.18%                         | 3.01                 | 3.01                 | 0.07                 |
| Under 5 Bond Index (Return)  | 167.10                     | 167.08                                 | 0.014%      | -0.30%      | 0.21%  | 1.98%  | 67.10%                        | 3.01                 | 3.01                 | 0.07                 |
| Under 10 Bond Index (Clean)  | 115.63                     | 115.65                                 | -0.021%     | -0.74%      | -0.31% | -2.01% | 15.63%                        | 4.49                 | 4.46                 | 0.57                 |
| Under 10 Bond Index (Return) | 185.71                     | 185.73                                 | -0.011%     | -0.56%      | 0.49%  | 1.55%  | 85.71%                        | 4.49                 | 4.46                 | 0.57                 |
| 5 Plus Bond Index (Clean)    | 128.35                     | 128.45                                 | -0.074%     | -1.33%      | 0.38%  | -1.28% | 28.35%                        | 9.38                 | 9.26                 | 1.38                 |
| 5 Plus Bond Index (Return)   | 215.66                     | 215.80                                 | -0.065%     | -1.19%      | 0.97%  | 0.95%  | 115.66%                       | 9.38                 | 9.26                 | 1.38                 |
| 10 Plus Bond Index (Clean)   | 132.30                     | 132.43                                 | -0.100%     | -1.75%      | 0.96%  | -5.36% | 32.30%                        | 15.76                | 15.47                | 1.91                 |
| 10 Plus Bond Index (Return)  | 233.17                     | 233.38                                 | -0.093%     | -1.64%      | 1.40%  | -3.18% | 133.17%                       | 15.76                | 15.47                | 1.91                 |

## 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              | 101.63         | 3.05       | 242             | 104.68         | 0.00 | 8,132                 | 8,264       | 8512        |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17        | 5.5              | Annual              | 110.45         | 0.89       | 59              | 111.33         | 0.00 | 6,389                 | 7,057       | 7113        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18        | 4.5              | Annual              | 112.98         | 0.73       | 59              | 113.71         | 0.00 | 9,256                 | 10,457      | 10524       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19        | 4.4              | Annual              | 115.37         | 2.18       | 181             | 117.56         | 0.00 | 7,700                 | 8,884       | 9052        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19        | 5.9              | Annual              | 122.32         | 0.95       | 59              | 123.27         | 0.00 | 6,767                 | 8,277       | 8341        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20        | 4.5              | Annual              | 118.83         | 2.98       | 242             | 121.81         | 0.00 | 11,609                | 13,795      | 14141       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20        | 5                | Annual              | 122.97         | 0.81       | 59              | 123.78         | 0.00 | 8,252                 | 10,148      | 10214       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22        | .8               | Annual              | 102.05         | 0.61       | 276             | 102.65         | 0.00 | 4,863                 | 4,962       | 4991        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23        | 3.9              | Annual              | 122.43         | 2.90       | 271             | 125.32         | 0.00 | 5,480                 | 6,708       | 6867        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24        | 3.4              | Annual              | 119.32         | 2.54       | 273             | 121.87         | 0.00 | 8,137                 | 9,709       | 9916        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25        | 5.4              | Annual              | 137.13         | 4.11       | 278             | 141.25         | 0.00 | 11,745                | 16,107      | 16590       |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30        | 2.4              | Annual              | 109.52         | 1.41       | 215             | 110.93         | 0.00 | 7,928                 | 8,682       | 8794        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45        | 2                | Annual              | 96.35          | 1.65       | 301             | 97.99          | 0.00 | 5,101                 | 4,914       | 4998        |



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## Bond Index Constituent

| Clean Price Performance |         |                    | Index Price<br>16-Dec-2015 | Previous<br>Index Price<br>15-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 | 101.63                     | 101.65                                 | -0.020%     | -0.208%     | -0.952% | -4.041% | -0.27                | 0.33                 | 0.33                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.45                     | 110.46                                 | -0.014%     | -0.269%     | -1.088% | -3.333% | -0.18                | 1.78                 | 1.79                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018 | 112.98                     | 112.99                                 | -0.009%     | -0.391%     | -0.758% | -2.315% | -0.08                | 2.72                 | 2.72                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.37                     | 115.37                                 | 0.003%      | -0.360%     | -0.827% | -1.930% | 0.01                 | 3.28                 | 3.28                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019 | 122.32                     | 122.32                                 | -0.002%     | -0.587%     | -0.684% | -2.712% | 0.07                 | 3.55                 | 3.54                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020 | 118.83                     | 118.80                                 | 0.023%      | -0.665%     | -0.319% | -1.425% | 0.14                 | 3.97                 | 3.96                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020 | 122.97                     | 122.94                                 | 0.024%      | -0.734%     | -0.243% | -1.797% | 0.22                 | 4.43                 | 4.42                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022 | 102.05                     | 102.07                                 | -0.024%     | -0.839%     | 1.017%  |         | 0.47                 | 6.08                 | 6.05                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.43                     | 122.47                                 | -0.037%     | -1.023%     | 0.375%  | 0.260%  | 0.72                 | 6.40                 | 6.35                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024 | 119.32                     | 119.41                                 | -0.070%     | -1.156%     | 0.338%  | 0.466%  | 0.95                 | 7.27                 | 7.20                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.13                     | 137.25                                 | -0.086%     | -1.369%     | 0.060%  | -0.593% | 1.14                 | 7.57                 | 7.49                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030 | 109.52                     | 109.56                                 | -0.041%     | -1.642%     | 1.005%  | 1.728%  | 1.65                 | 12.30                | 12.10                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045 | 96.35                      | 96.54                                  | -0.204%     | -1.949%     | 0.850%  |         | 2.17                 | 21.85                | 21.39                |

| Return Price Performance |         |                    | Index Price<br>16-Dec-2015 | Previous<br>Index Price<br>15-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 | 104.68                     | 104.69                                 | -0.007%     | -0.010%     | -0.006% | -4.094% | -0.27                | 0.33                 | 0.33                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.33                     | 111.33                                 | 0.000%      | -0.051%     | -4.752% | -3.497% | -0.18                | 1.78                 | 1.79                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018 | 113.71                     | 113.71                                 | 0.002%      | -0.216%     | -3.737% | -2.456% | -0.08                | 2.72                 | 2.72                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.56                     | 117.54                                 | 0.013%      | -0.190%     | -0.029% | -2.042% | 0.01                 | 3.28                 | 3.28                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019 | 123.27                     | 123.26                                 | 0.011%      | -0.374%     | -4.269% | -2.877% | 0.07                 | 3.55                 | 3.54                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020 | 121.81                     | 121.77                                 | 0.033%      | -0.488%     | 0.470%  | -1.537% | 0.14                 | 3.97                 | 3.96                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020 | 123.78                     | 123.74                                 | 0.035%      | -0.554%     | -3.316% | -1.945% | 0.22                 | 4.43                 | 4.42                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022 | 102.65                     | 102.67                                 | -0.022%     | -0.800%     | 1.179%  |         | 0.47                 | 6.08                 | 6.05                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.32                     | 125.36                                 | -0.027%     | -0.865%     | 1.032%  | 0.126%  | 0.72                 | 6.40                 | 6.35                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024 | 121.87                     | 121.94                                 | -0.061%     | -1.013%     | 0.927%  | 0.342%  | 0.95                 | 7.27                 | 7.20                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.25                     | 141.35                                 | -0.073%     | -1.166%     | 0.872%  | -0.731% | 1.14                 | 7.57                 | 7.49                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030 | 110.93                     | 110.97                                 | -0.034%     | -1.529%     | 1.461%  | 2.727%  | 1.65                 | 12.30                | 12.10                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045 | 97.99                      | 98.19                                  | -0.196%     | -1.831%     | 1.275%  |         | 2.17                 | 21.85                | 21.39                |