Irish Stock Exchange Daily Bond Index Report

Irish Stock Exchange

Thursday 22 October, 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 22-Oct-2015	Previous Close Value 21-Oct-2015	% Change	Performance MTD	QTD	YTD	Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
All Bond Index (Clean)	119.64	119.08	0.471%	0.48%	0.48%	-0.89%	19.64%	5.94	5.89	0.95
All Bond Index (Return)	196.09	195.17	0.475%	0.68%	0.68%	2.05%	96.09%	5.94	5.89	0.95
Under 3 Bond Index (Clean)	93.92	93.85	0.071%	-0.26%	-0.26%	-3.00%	-6.09%	1.83	1.83	-0.13
Under 3 Bond Index (Return)	142.93	142.81	0.083%	0.03%	0.03%	0.67%	42.93%	1.83	1.83	-0.13
Under 5 Bond Index (Clean)	106.86	106.66	0.188%	-0.02%	-0.02%	-2.02%	6.86%	3.16	3.16	0.06
Under 5 Bond Index (Return)	167.11	166.78	0.198%	0.22%	0.22%	1.99%	67.11%	3.16	3.16	0.06
Under 10 Bond Index (Clean)	116.30	115.89	0.355%	0.27%	0.27%	-1.44%	16.30%	4.63	4.61	0.55
Under 10 Bond Index (Return)	185.73	185.06	0.360%	0.50%	0.50%	1.56%	85.73%	4.63	4.61	0.55
5 Plus Bond Index (Clean)	129.19	128.11	0.844%	1.03%	1.03%	-0.63%	29.19%	9.56	9.44	1.33
5 Plus Bond Index (Return)	216.13	214.33	0.837%	1.19%	1.19%	1.18%	116.13%	9.56	9.44	1.33
10 Plus Bond Index (Clean)	133.81	132.00	1.373%	2.12%	2.12%	-4.28%	33.81%	15.98	15.69	1.85
10 Plus Bond Index (Return)	235.05	231.89	1.364%	2.22%	2.22%	-2.39%	135.05%	15.98	15.69	1.85

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.28	2.36	187	104.64	0.00	8,132	8,317	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.33	0.06	4	111.39	0.00	6,389	7,113	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.69	0.05	4	113.73	0.00	9,256	10,522	10527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.16	1.52	126	117.68	0.00	7,700	8,945	9062
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.15	0.07	4	123.21	0.00	6,767	8,333	8337
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.58	2.31	187	121.89	0.00	11,609	13,882	14149
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.57	0.06	4	123.63	0.00	8,252	10,197	10202
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.04	0.48	221	102.52	0.00	4,863	4,962	4985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.77	2.31	216	125.08	0.00	5,480	6,727	6854
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.78	2.03	218	121.81	0.00	8,137	9,746	9912
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.18	3.30	223	141.48	0.00	11,745	16,229	16617
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.20	1.05	160	111.26	0.00	7,928	8,737	8820
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.32	1.35	246	99.67	0.00	5,101	5,015	5084

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Bond Constituent Index Weights

									Clean Index Weighting						Return Index Weighting					
ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	7.00%	32.00%	12.40%	7.90%			7.10%	32.50%	12.50%	8.00%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.00%	27.40%	10.60%	6.80%			5.90%	27.20%	10.50%	6.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.90%	40.50%	15.60%	10.00%			8.80%	40.30%	15.50%	9.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.50%		13.30%	8.50%			7.50%		13.30%	8.50%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.00%		12.40%	7.90%			6.90%		12.30%	7.80%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.70%		20.60%	13.20%			11.80%		20.80%	13.30%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.60%		15.10%	9.70%			8.50%		15.00%	9.60%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.20%			4.70%	9.60%		4.10%			4.70%	9.50%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.70%			6.40%	13.10%		5.70%			6.40%	13.10%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.20%			9.30%	19.00%		8.20%			9.30%	19.00%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.70%			15.50%	31.60%		13.80%			15.60%	31.80%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	7.40%				17.00%	63.50%	7.30%				16.90%	63.40%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.20%				9.80%	36.50%	4.20%				9.70%	36.60%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance

ISIN	SEDOL	Bond Name	Index Price 22-Oct-2015	Previous Index Price 21-Oct-2015	% Change	Performance MTD	Performance QTD	Performance YTD	Yield to Maturity	Macaulay Duration	Modified Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	102.28	102.32	-0.036%	-0.319%	-0.319%	-3.428%	-0.16	0.48	0.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.33	111.26	0.058%	-0.300%	-0.300%	-2.563%	-0.21	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.69	113.50	0.165%	-0.139%	-0.139%	-1.706%	-0.09	2.86	2.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.16	115.90	0.229%	-0.148%	-0.148%	-1.258%	-0.03	3.42	3.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.15	122.88	0.220%	-0.010%	-0.010%	-2.052%	0.07	3.69	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.27	0.257%	0.310%	0.310%	-0.803%	0.11	4.11	4.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.57	123.16	0.335%	0.241%	0.241%	-1.320%	0.23	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.04	101.44	0.591%	1.010%	1.010%		0.48	6.22	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.77	122.07	0.573%	0.658%	0.658%	0.542%	0.73	6.54	6.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	119.02	0.640%	0.723%	0.723%	0.852%	0.94	7.41	7.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.18	137.21	0.709%	0.823%	0.823%	0.165%	1.09	7.72	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.20	109.02	1.085%	1.640%	1.640%	2.367%	1.61	12.45	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.32	96.51	1.878%	2.919%	2.919%		2.08	22.09	21.64

Return Price Performance

ISIN	SEDOL	Bond Name	Index Price 22-Oct-2015	Previous Index Price 21-Oct-2015	% Change	Performance MTD	Performance QTD	Performance YTD	Yield to Maturity	Macaulay Duration	Modified Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.66	-0.023%	-0.047%	-0.047%	-4.133%	-0.16	0.48	0.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.31	0.072%	-4.709%	-4.709%	-3.452%	-0.21	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.73	113.54	0.175%	-3.714%	-3.714%	-2.433%	-0.09	2.86	2.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.68	117.41	0.236%	0.079%	0.079%	-1.936%	-0.03	3.42	3.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.21	122.93	0.233%	-4.315%	-4.315%	-2.924%	0.07	3.69	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	121.89	121.57	0.262%	0.529%	0.529%	-1.480%	0.11	4.11	4.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.63	123.20	0.346%	-3.438%	-3.438%	-2.068%	0.23	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.52	101.92	0.591%	1.053%	1.053%		0.48	6.22	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.08	124.37	0.572%	0.836%	0.836%	-0.068%	0.73	6.54	6.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.81	121.04	0.638%	0.882%	0.882%	0.297%	0.94	7.41	7.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.48	140.49	0.703%	1.038%	1.038%	-0.568%	1.09	7.72	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.26	110.07	1.081%	1.759%	1.759%	3.029%	1.61	12.45	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.67	97.85	1.858%	3.007%	3.007%		2.08	22.09	21.64

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