

# Irish Stock Exchange Weekly Bond Index Report

Friday 16 October, 2015

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## Bond Indices Performance

Index	Close Value 16-Oct-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 9-Oct-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.29	0.08%	0.18%	0.18%	-1.18%	19.29%	5.91	5.85	1.00
All Bond Index (Return)	195.40	0.15%	0.33%	0.33%	1.69%	95.40%	5.91	5.85	1.00
Under 3 Bond Index (Clean)	93.91	-0.09%	-0.26%	-0.26%	-3.00%	-6.09%	1.17	1.17	-0.17
Under 3 Bond Index (Return)	142.81	0.00%	-0.05%	-0.05%	0.59%	42.81%	1.17	1.17	-0.17
Under 5 Bond Index (Clean)	106.72	0.00%	-0.15%	-0.15%	-2.15%	6.72%	2.92	2.92	0.06
Under 5 Bond Index (Return)	166.80	0.08%	0.03%	0.03%	1.80%	66.80%	2.92	2.92	0.06
Under 10 Bond Index (Clean)	116.05	0.03%	0.05%	0.05%	-1.66%	16.05%	4.62	4.60	0.60
Under 10 Bond Index (Return)	185.21	0.10%	0.21%	0.21%	1.28%	85.21%	4.62	4.60	0.60
5 Plus Bond Index (Clean)	128.50	0.16%	0.49%	0.49%	-1.17%	28.50%	8.72	8.60	1.29
5 Plus Bond Index (Return)	214.89	0.21%	0.61%	0.61%	0.59%	114.89%	8.72	8.60	1.29
10 Plus Bond Index (Clean)	132.62	0.49%	1.21%	1.21%	-5.13%	32.62%	15.95	15.65	1.90
10 Plus Bond Index (Return)	232.90	0.53%	1.29%	1.29%	-3.29%	132.90%	15.95	15.65	1.90

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.37	2.28	181	104.65	0.00	8,132	8,324	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.34	5.47	363	116.81	0.00	6,389	7,114	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.57	4.48	363	118.04	0.00	9,256	10,511	10926
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.03	1.45	120	117.47	0.00	7,700	8,934	9045
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.99	5.87	363	128.86	0.00	6,767	8,322	8719
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.32	2.23	181	121.55	0.00	11,609	13,852	14111
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.27	4.97	363	128.25	0.00	8,252	10,172	10583
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.45	0.47	215	101.92	0.00	4,863	4,933	4956
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.31	2.24	210	124.55	0.00	5,480	6,702	6825
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.36	1.98	212	121.34	0.00	8,137	9,712	9873
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.62	3.21	217	140.83	0.00	11,745	16,163	16540
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.51	1.01	154	110.52	0.00	7,928	8,681	8762
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.00	1.32	240	98.32	0.00	5,101	4,947	5015



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Oct-2015	Week to Date 9-Oct-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.37	-0.09%	-0.23%	-0.23%	-3.35%	-0.17	0.50	0.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	-0.08%	-0.29%	-0.29%	-2.55%	-0.17	1.95	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.57	-0.01%	-0.24%	-0.24%	-1.81%	-0.03	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.03	0.02%	-0.27%	-0.27%	-1.38%	0.02	3.44	3.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.99	0.05%	-0.14%	-0.14%	-2.18%	0.13	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	0.06%	0.09%	0.09%	-1.02%	0.18	4.13	4.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.27	-0.02%	0.00%	0.00%	-1.56%	0.30	4.59	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.45	0.11%	0.43%	0.43%		0.57	6.24	6.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.31	0.02%	0.28%	0.28%	0.17%	0.79	6.56	6.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.36	0.03%	0.37%	0.37%	0.50%	0.99	7.43	7.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.62	0.14%	0.41%	0.41%	-0.24%	1.15	7.73	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.51	0.35%	1.00%	1.00%	1.72%	1.66	12.46	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.00	0.74%	1.54%	1.54%		2.14	22.05	21.58

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Oct-2015	Week to Date 9-Oct-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	-0.01%	-0.04%	-0.04%	-4.12%	-0.17	0.50	0.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.81	0.01%	-0.07%	-0.07%	1.25%	-0.17	1.95	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.04	0.06%	-0.07%	-0.07%	1.26%	-0.03	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.47	0.09%	-0.10%	-0.10%	-2.11%	0.02	3.44	3.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.86	0.14%	0.07%	0.07%	1.53%	0.13	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	121.55	0.13%	0.26%	0.26%	-1.75%	0.18	4.13	4.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.25	0.06%	0.17%	0.17%	1.59%	0.30	4.59	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.92	0.13%	0.46%	0.46%		0.57	6.24	6.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.55	0.08%	0.41%	0.41%	-0.49%	0.79	6.56	6.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.34	0.08%	0.49%	0.49%	-0.09%	0.99	7.43	7.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.83	0.21%	0.57%	0.57%	-1.03%	1.15	7.73	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.52	0.39%	1.09%	1.09%	2.35%	1.66	12.46	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.32	0.77%	1.61%	1.61%		2.14	22.05	21.58