

Irish Stock Exchange Weekly Bond Index Report

Friday 23 October, 2015

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Oct-2015	Week to Date 16-Oct-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.80	0.43%	0.61%	0.61%	-0.76%	19.80%	5.95	5.90	0.93	
All Bond Index (Return)	196.37	0.50%	0.83%	0.83%	2.19%	96.37%	5.95	5.90	0.93	
Under 3 Bond Index (Clean)	93.92	0.01%	-0.25%	-0.25%	-3.00%	-6.08%	1.83	1.83	-0.14	
Under 3 Bond Index (Return)	142.95	0.10%	0.04%	0.04%	0.69%	42.95%	1.83	1.83	-0.14	
Under 5 Bond Index (Clean)	106.88	0.15%	0.00%	0.00%	-2.00%	6.88%	3.16	3.16	0.05	
Under 5 Bond Index (Return)	167.16	0.21%	0.24%	0.24%	2.02%	67.16%	3.16	3.16	0.05	
Under 10 Bond Index (Clean)	116.40	0.31%	0.36%	0.36%	-1.35%	16.40%	4.63	4.61	0.53	
Under 10 Bond Index (Return)	185.90	0.38%	0.59%	0.59%	1.66%	85.90%	4.63	4.61	0.53	
5 Plus Bond Index (Clean)	129.56	0.83%	1.32%	1.32%	-0.35%	29.56%	9.57	9.45	1.31	
5 Plus Bond Index (Return)	216.75	0.87%	1.49%	1.49%	1.47%	116.75%	9.57	9.45	1.31	
10 Plus Bond Index (Clean)	134.46	1.39%	2.61%	2.61%	-3.82%	34.46%	15.99	15.71	1.82	
10 Plus Bond Index (Return)	236.19	1.41%	2.72%	2.72%	-1.92%	136.19%	15.99	15.71	1.82	

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	102.28	2.37	188	104.65	0.00	8,132	8,318	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.32	0.08	5	111.40	0.00	6,389	7,113	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.69	0.06	5	113.75	0.00	9,256	10,522	10528
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.18	1.53	127	117.71	0.00	7,700	8,946	9063
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.18	0.08	5	123.26	0.00	6,767	8,335	8340
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.61	2.32	188	121.93	0.00	11,609	13,885	14154
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.63	0.07	5	123.70	0.00	8,252	10,202	10207
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.22	0.49	222	102.70	0.00	4,863	4,970	4994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.06	2.32	217	125.37	0.00	5,480	6,743	6870
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.07	2.04	219	122.11	0.00	8,137	9,770	9936
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.45	3.31	224	141.77	0.00	11,745	16,262	16651
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.65	1.06	161	111.71	0.00	7,928	8,772	8856
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.93	1.35	247	100.29	0.00	5,101	5,046	5115

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Oct-2015	Week to Date 16-Oct-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.28	-0.08%	-0.31%	-0.31%	-3.42%	-0.19	0.48	0.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.32	-0.01%	-0.30%	-0.30%	-2.56%	-0.21	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.69	0.11%	-0.14%	-0.14%	-1.70%	-0.09	2.86	2.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	0.13%	-0.14%	-0.14%	-1.25%	-0.04	3.42	3.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.18	0.15%	0.01%	0.01%	-2.03%	0.06	3.69	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.61	0.24%	0.34%	0.34%	-0.78%	0.11	4.11	4.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.63	0.29%	0.29%	0.29%	-1.27%	0.22	4.57	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.22	0.75%	1.18%	1.18%		0.45	6.22	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.06	0.61%	0.89%	0.89%	0.78%	0.69	6.54	6.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.07	0.59%	0.96%	0.96%	1.09%	0.91	7.41	7.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.45	0.61%	1.02%	1.02%	0.36%	1.07	7.72	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.65	1.04%	2.05%	2.05%	2.78%	1.58	12.46	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.93	1.99%	3.56%	3.56%		2.05	22.11	21.67

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Oct-2015	Week to Date 16-Oct-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	0.01%	-0.03%	-0.03%	-4.12%	-0.19	0.48	0.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	-4.63%	-4.70%	-4.70%	-3.44%	-0.21	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.75	-3.64%	-3.70%	-3.70%	-2.42%	-0.09	2.86	2.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.71	0.20%	0.10%	0.10%	-1.92%	-0.04	3.42	3.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.26	-4.35%	-4.28%	-4.28%	-2.89%	0.06	3.69	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	121.93	0.31%	0.56%	0.56%	-1.45%	0.11	4.11	4.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.70	-3.55%	-3.38%	-3.38%	-2.01%	0.22	4.57	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.70	0.76%	1.23%	1.23%		0.45	6.22	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.37	0.66%	1.07%	1.07%	0.17%	0.69	6.54	6.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	0.63%	1.13%	1.13%	0.54%	0.91	7.41	7.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.77	0.67%	1.24%	1.24%	-0.36%	1.07	7.72	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.71	1.07%	2.17%	2.17%	3.45%	1.58	12.46	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.29	2.00%	3.64%	3.64%		2.05	22.11	21.67