

# Irish Stock Exchange Weekly Bond Index Report

Friday 30 October, 2015

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## Bond Indices Performance

Index	Close Value 30-Oct-2015	Week to Date 23-Oct-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.35	-0.38%	0.23%	0.23%	-1.13%	19.35%	5.92	5.86	0.98	
All Bond Index (Return)	195.77	-0.31%	0.52%	0.52%	1.88%	95.77%	5.92	5.86	0.98	
Under 3 Bond Index (Clean)	93.80	-0.13%	-0.38%	-0.38%	-3.12%	-6.20%	1.81	1.81	-0.11	
Under 3 Bond Index (Return)	142.89	-0.04%	0.00%	0.00%	0.65%	42.89%	1.81	1.81	-0.11	
Under 5 Bond Index (Clean)	106.62	-0.25%	-0.25%	-0.25%	-2.24%	6.62%	3.14	3.13	0.10	
Under 5 Bond Index (Return)	166.88	-0.17%	0.08%	0.08%	1.85%	66.88%	3.14	3.13	0.10	
Under 10 Bond Index (Clean)	116.04	-0.32%	0.04%	0.04%	-1.67%	16.04%	4.61	4.58	0.58	
Under 10 Bond Index (Return)	185.46	-0.24%	0.35%	0.35%	1.41%	85.46%	4.61	4.58	0.58	
5 Plus Bond Index (Clean)	128.85	-0.55%	0.76%	0.76%	-0.90%	28.85%	9.53	9.40	1.36	
5 Plus Bond Index (Return)	215.69	-0.49%	0.99%	0.99%	0.97%	115.69%	9.53	9.40	1.36	
10 Plus Bond Index (Clean)	133.33	-0.84%	1.75%	1.75%	-4.62%	33.33%	15.93	15.64	1.87	
10 Plus Bond Index (Return)	234.31	-0.79%	1.90%	1.90%	-2.70%	134.31%	15.93	15.64	1.87	

## 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	102.19	2.46	195	104.65	0.00	8,132	8,310	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.16	0.18	12	111.34	0.00	6,389	7,102	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.53	0.15	12	113.68	0.00	9,256	10,508	10522
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.91	1.62	134	117.53	0.00	7,700	8,925	9049
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.91	0.19	12	123.10	0.00	6,767	8,317	8330
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.11	2.40	195	121.51	0.00	11,609	13,827	14106
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.19	0.16	12	123.35	0.00	8,252	10,165	10179
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.88	0.50	229	102.38	0.00	4,863	4,954	4978
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.51	2.39	224	124.90	0.00	5,480	6,713	6844
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.54	2.11	226	121.65	0.00	8,137	9,727	9898
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.79	3.42	231	141.21	0.00	11,745	16,184	16585
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.06	1.11	168	111.17	0.00	7,928	8,725	8813
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.57	1.39	254	98.96	0.00	5,101	4,976	5047



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Oct-2015	Week to Date 23-Oct-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.19	-0.09%	-0.40%	-0.40%	-3.51%	-0.19	0.46	0.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.16	-0.15%	-0.45%	-0.45%	-2.71%	-0.19	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.53	-0.14%	-0.27%	-0.27%	-1.84%	-0.07	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.91	-0.23%	-0.37%	-0.37%	-1.47%	0.01	3.40	3.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.91	-0.22%	-0.20%	-0.20%	-2.24%	0.10	3.67	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	119.11	-0.42%	-0.09%	-0.09%	-1.19%	0.19	4.09	4.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.19	-0.36%	-0.07%	-0.07%	-1.63%	0.28	4.55	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.88	-0.33%	0.85%	0.85%		0.50	6.20	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.51	-0.45%	0.44%	0.44%	0.33%	0.75	6.52	6.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.54	-0.44%	0.52%	0.52%	0.65%	0.96	7.39	7.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	-0.48%	0.54%	0.54%	-0.12%	1.12	7.69	7.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.06	-0.53%	1.51%	1.51%	2.23%	1.62	12.43	12.23
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.57	-1.38%	2.13%	2.13%		2.11	22.03	21.58

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Oct-2015	Week to Date 23-Oct-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	0.00%	-0.03%	-0.03%	-4.12%	-0.19	0.46	0.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	-0.05%	-4.75%	-4.75%	-3.49%	-0.19	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.68	-0.06%	-3.76%	-3.76%	-2.48%	-0.07	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.53	-0.15%	-0.05%	-0.05%	-2.07%	0.01	3.40	3.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.10	-0.13%	-4.40%	-4.40%	-3.01%	0.10	3.67	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	121.51	-0.34%	0.22%	0.22%	-1.78%	0.19	4.09	4.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.35	-0.28%	-3.65%	-3.65%	-2.29%	0.28	4.55	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.38	-0.32%	0.91%	0.91%		0.50	6.20	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.90	-0.38%	0.69%	0.69%	-0.21%	0.75	6.52	6.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.65	-0.38%	0.75%	0.75%	0.16%	0.96	7.39	7.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.21	-0.39%	0.85%	0.85%	-0.76%	1.12	7.69	7.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.17	-0.49%	1.68%	1.68%	2.95%	1.62	12.43	12.23
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.96	-1.33%	2.27%	2.27%		2.11	22.03	21.58