

Irish Stock Exchange Weekly Bond Index Report



Friday 13 November, 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 13-Nov-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-Nov-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.25	0.53%	-0.08%	0.15%	-1.21%	19.25%	5.86	5.80	0.97
All Bond Index (Return)	195.89	0.59%	0.06%	0.58%	1.94%	95.89%	5.86	5.80	0.97
Under 3 Bond Index (Clean)	93.70	0.01%	-0.10%	-0.48%	-3.22%	-6.30%	1.77	1.77	-0.15
Under 3 Bond Index (Return)	142.99	0.10%	0.07%	0.07%	0.71%	42.99%	1.77	1.77	-0.15
Under 5 Bond Index (Clean)	106.61	0.17%	0.00%	-0.25%	-2.25%	6.61%	3.10	3.10	0.06
Under 5 Bond Index (Return)	167.14	0.24%	0.15%	0.23%	2.01%	67.14%	3.10	3.10	0.06
Under 10 Bond Index (Clean)	116.10	0.44%	0.06%	0.10%	-1.61%	16.10%	4.57	4.55	0.54
Under 10 Bond Index (Return)	185.82	0.51%	0.20%	0.55%	1.62%	85.82%	4.57	4.55	0.54
5 Plus Bond Index (Clean)	128.62	1.01%	-0.18%	0.59%	-1.07%	28.62%	9.45	9.32	1.36
5 Plus Bond Index (Return)	215.55	1.05%	-0.07%	0.92%	0.90%	115.55%	9.45	9.32	1.36
10 Plus Bond Index (Clean)	131.84	1.23%	-1.11%	0.62%	-5.68%	31.84%	15.80	15.51	1.93
10 Plus Bond Index (Return)	231.93	1.26%	-1.02%	0.87%	-3.69%	131.93%	15.80	15.51	1.93

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 O/S(m)	Clean Price	Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.03	2.63	209	104.66	0.00	8,132	8,297	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.97	0.39	26	111.36	0.00	6,389	7,090	7115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	0.32	26	113.84	0.00	9,256	10,507	10537
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.78	1.78	148	117.57	0.00	7,700	8,915	9053
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.93	0.42	26	123.35	0.00	6,767	8,318	8346
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.24	2.58	209	121.82	0.00	11,609	13,842	14141
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.39	0.36	26	123.74	0.00	8,252	10,182	10211
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.09	0.53	243	102.62	0.00	4,863	4,964	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.75	2.54	238	125.29	0.00	5,480	6,726	6865
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.77	2.24	240	122.01	0.00	8,137	9,746	9928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.95	3.63	245	141.58	0.00	11,745	16,203	16628
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.62	1.20	182	110.82	0.00	7,928	8,690	8785
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.27	1.47	268	96.74	0.00	5,101	4,859	4934

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Nov-2015	Week to Date 6-Nov-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.03	-0.08%	-0.16%	-0.57%	-3.67%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.97	-0.03%	-0.17%	-0.62%	-2.88%	-0.20	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	0.12%	-0.01%	-0.28%	-1.85%	-0.12	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.78	0.17%	-0.11%	-0.47%	-1.58%	0.00	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.93	0.19%	0.01%	-0.19%	-2.23%	0.04	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.24	0.28%	0.11%	0.03%	-1.09%	0.13	4.05	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.39	0.38%	0.16%	0.09%	-1.47%	0.22	4.52	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.09	0.70%	0.21%	1.06%		0.47	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.75	0.77%	0.20%	0.64%	0.53%	0.71	6.48	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	0.94%	0.19%	0.71%	0.84%	0.92	7.35	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.95	1.06%	0.12%	0.66%	0.00%	1.09	7.66	7.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.62	1.35%	-0.40%	1.10%	1.82%	1.65	12.39	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.27	1.02%	-2.35%	-0.28%		2.22	21.89	21.41

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Nov-2015	Week to Date 6-Nov-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	0.01%	0.01%	-0.02%	-4.11%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.36	0.06%	0.02%	-4.73%	-3.47%	-0.20	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.84	0.20%	0.14%	-3.62%	-2.34%	-0.12	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.57	0.24%	0.04%	-0.02%	-2.03%	0.00	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.35	0.28%	0.20%	-4.21%	-2.82%	0.04	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	121.82	0.35%	0.25%	0.47%	-1.53%	0.13	4.05	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.74	0.45%	0.32%	-3.35%	-1.98%	0.22	4.52	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.62	0.71%	0.24%	1.15%		0.47	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.29	0.82%	0.32%	1.01%	0.10%	0.71	6.48	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.01	0.97%	0.30%	1.04%	0.46%	0.92	7.35	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.58	1.11%	0.26%	1.11%	-0.50%	1.09	7.66	7.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.82	1.38%	-0.31%	1.36%	2.62%	1.65	12.39	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.74	1.05%	-2.24%	-0.02%		2.22	21.89	21.41