

Irish Stock Exchange Weekly Bond Index Report

Friday 14 August, 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 14-Aug-2015	Week to Date 7-Aug-2015	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	119.38	-0.08%	-0.23%	1.90%	-1.11%	19.38%	5.88	5.82	1.03
All Bond Index (Return)	194.35	-0.01%	-0.09%	2.32%	1.14%	94.35%	5.88	5.82	1.03
Under 3 Bond Index (Clean)	94.59	-0.13%	-0.18%	-0.36%	-2.31%	-5.41%	1.30	1.30	-0.08
Under 3 Bond Index (Return)	142.69	-0.04%	-0.01%	0.21%	0.50%	42.69%	1.30	1.30	-0.08
Under 5 Bond Index (Clean)	107.24	-0.14%	-0.09%	0.45%	-1.67%	7.24%	3.04	3.03	0.14
Under 5 Bond Index (Return)	166.42	-0.05%	0.07%	0.95%	1.57%	66.42%	3.04	3.03	0.14
Under 10 Bond Index (Clean)	116.26	-0.13%	-0.16%	1.36%	-1.48%	16.26%	4.74	4.71	0.68
Under 10 Bond Index (Return)	184.36	-0.06%	-0.01%	1.81%	0.81%	84.36%	4.74	4.71	0.68
5 Plus Bond Index (Clean)	128.10	-0.02%	-0.38%	3.35%	-1.47%	28.10%	8.68	8.57	1.34
5 Plus Bond Index (Return)	213.11	0.04%	-0.25%	3.70%	-0.24%	113.11%	8.68	8.57	1.34
10 Plus Bond Index (Clean)	131.75	0.41%	-0.89%	7.18%	-5.75%	31.75%	16.76	16.43	1.98
10 Plus Bond Index (Return)	230.55	0.45%	-0.81%	7.43%	-4.26%	130.55%	16.76	16.43	1.98

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
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.00	8.16	356	108.16	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.17	1.49	118	104.65	0.00	8,132	8,389	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.06	4.52	300	116.58	0.00	6,389	7,160	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.32	3.70	300	118.02	0.00	9,256	10,581	10924
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.59	0.69	57	117.28	0.00	7,700	8,977	9030
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.55	4.85	300	128.40	0.00	6,767	8,360	8688
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.49	1.46	118	120.94	0.00	11,609	13,871	14040
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.52	4.11	300	127.63	0.00	8,252	10,193	10532
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.90	0.33	152	101.23	0.00	4,863	4,906	4922
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.96	1.57	147	123.53	0.00	5,480	6,683	6769
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.95	1.39	149	120.34	0.00	8,137	9,679	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.37	2.28	154	139.65	0.00	11,745	16,135	16402
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.23	0.60	91	109.82	0.00	5,832	6,369	6404
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.69	0.97	177	96.66	0.00	5,057	4,839	4888

Irish Stock Exchange Weekly Bond Index Report

Friday 14 August, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Aug-2015	Week to Date 7-Aug-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.00	-0.17%	-0.35%	-1.06%	-4.82%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	103.17	-0.11%	-0.18%	-0.50%	-2.59%	-0.14	0.67	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.06	-0.15%	-0.19%	-0.20%	-1.92%	-0.06	2.03	2.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	-0.12%	-0.08%	0.40%	-1.16%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.59	-0.10%	-0.03%	0.64%	-0.90%	0.07	3.61	3.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.55	-0.17%	-0.12%	0.68%	-1.73%	0.22	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.49	-0.16%	0.00%	1.15%	-0.88%	0.29	4.30	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.52	-0.18%	-0.07%	1.20%	-1.36%	0.39	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.90	-0.20%	-0.24%	2.03%		0.66	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.96	-0.14%	-0.42%	2.42%	-0.12%	0.89	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.95	-0.06%	-0.31%	3.13%	0.15%	1.08	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.37	-0.09%	-0.26%	3.10%	-0.42%	1.23	7.90	7.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.23	-0.03%	-0.65%	5.52%	1.46%	1.69	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.69	1.00%	-1.21%	9.45%		2.20	22.16	21.68

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Aug-2015	Week to Date 7-Aug-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	-0.01%	-0.03%	-0.06%	0.07%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	-0.02%	-0.01%	0.04%	-4.12%	-0.14	0.67	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	-0.05%	0.00%	0.40%	1.05%	-0.06	2.03	2.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.02	-0.04%	0.07%	0.86%	1.24%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.28	-0.03%	0.12%	1.11%	-2.27%	0.07	3.61	3.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.40	-0.08%	0.06%	1.24%	1.16%	0.22	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	120.94	-0.09%	0.15%	1.60%	-2.24%	0.29	4.30	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.63	-0.10%	0.08%	1.66%	1.11%	0.39	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.23	-0.18%	-0.21%	2.12%		0.66	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.53	-0.07%	-0.29%	2.80%	-1.30%	0.89	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	-0.01%	-0.20%	3.47%	-0.92%	1.08	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.65	-0.02%	-0.11%	3.55%	-1.85%	1.23	7.90	7.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.82	0.01%	-0.57%	5.79%	1.70%	1.69	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.66	1.03%	-1.12%	9.66%		2.20	22.16	21.68