

Irish Stock Exchange Weekly Bond Index Report

Friday 21 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 21-Aug-2015	Week to Date 14-Aug-2015	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	119.05	-0.28%	-0.51%	1.61%	-1.38%	19.05%	5.86	5.80	1.07
All Bond Index (Return)	193.96	-0.20%	-0.30%	2.11%	0.94%	93.96%	5.86	5.80	1.07
Under 3 Bond Index (Clean)	94.50	-0.09%	-0.28%	-0.46%	-2.40%	-5.50%	1.28	1.28	-0.08
Under 3 Bond Index (Return)	142.68	0.00%	-0.01%	0.20%	0.50%	42.68%	1.28	1.28	-0.08
Under 5 Bond Index (Clean)	107.03	-0.19%	-0.28%	0.25%	-1.86%	7.03%	3.02	3.01	0.17
Under 5 Bond Index (Return)	166.24	-0.11%	-0.04%	0.84%	1.45%	66.24%	3.02	3.01	0.17
Under 10 Bond Index (Clean)	115.97	-0.25%	-0.41%	1.11%	-1.73%	15.97%	4.72	4.68	0.72
Under 10 Bond Index (Return)	184.03	-0.18%	-0.19%	1.63%	0.64%	84.03%	4.72	4.68	0.72
5 Plus Bond Index (Clean)	127.64	-0.36%	-0.73%	2.98%	-1.83%	27.64%	8.66	8.54	1.38
5 Plus Bond Index (Return)	212.49	-0.29%	-0.55%	3.39%	-0.53%	112.49%	8.66	8.54	1.38
10 Plus Bond Index (Clean)	131.07	-0.52%	-1.41%	6.63%	-6.24%	31.07%	16.74	16.41	2.01
10 Plus Bond Index (Return)	229.47	-0.47%	-1.27%	6.92%	-4.71%	129.47%	16.74	16.41	2.01

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	103.09	1.58	125	104.66	0.00	8,132	8,383	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.94	4.63	307	116.56	0.00	6,389	7,152	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.15	3.79	307	117.93	0.00	9,256	10,565	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.43	0.77	64	117.20	0.00	7,700	8,965	9024
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.31	4.96	307	128.27	0.00	6,767	8,344	8679
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.04	1.54	125	120.58	0.00	11,609	13,819	13997
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.18	4.21	307	127.39	0.00	8,252	10,165	10512
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.73	0.35	159	101.08	0.00	4,863	4,898	4915
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.69	1.65	154	123.34	0.00	5,480	6,668	6758
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	1.45	156	120.11	0.00	8,137	9,655	9773
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.71	2.38	161	139.09	0.00	11,745	16,057	16337
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.41	0.64	98	109.05	0.00	5,832	6,322	6359
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.49	1.01	184	96.50	0.00	5,057	4,828	4879

Irish Stock Exchange Weekly Bond Index Report

Friday 21 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 21-Aug-2015	Week to Date 14-Aug-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	103.09	-0.08%	-0.26%	-0.58%	-2.67%	-0.16	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.94	-0.11%	-0.30%	-0.31%	-2.03%	-0.05	2.01	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.15	-0.15%	-0.23%	0.25%	-1.31%	0.01	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.43	-0.14%	-0.17%	0.50%	-1.04%	0.09	3.59	3.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.31	-0.19%	-0.31%	0.49%	-1.92%	0.25	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	119.04	-0.38%	-0.38%	0.76%	-1.26%	0.36	4.28	4.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.18	-0.28%	-0.35%	0.92%	-1.63%	0.44	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	-0.17%	-0.40%	1.86%		0.69	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.69	-0.22%	-0.64%	2.19%	-0.34%	0.92	6.70	6.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	-0.25%	-0.55%	2.88%	-0.10%	1.10	7.58	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.71	-0.48%	-0.74%	2.60%	-0.90%	1.29	7.87	7.77
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.41	-0.75%	-1.39%	4.73%	0.70%	1.75	12.60	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.49	-0.21%	-1.42%	9.22%		2.21	22.13	21.65

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Aug-2015	Week to Date 14-Aug-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	0.01%	0.00%	0.05%	-4.11%	-0.16	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	-0.02%	-0.01%	0.38%	1.03%	-0.05	2.01	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	-0.07%	0.00%	0.79%	1.17%	0.01	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.20	-0.07%	0.05%	1.04%	-2.34%	0.09	3.59	3.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.27	-0.10%	-0.04%	1.14%	1.06%	0.25	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	120.58	-0.30%	-0.16%	1.29%	-2.54%	0.36	4.28	4.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.39	-0.19%	-0.11%	1.46%	0.91%	0.44	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.08	-0.15%	-0.36%	1.97%		0.69	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.34	-0.16%	-0.45%	2.63%	-1.46%	0.92	6.70	6.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.11	-0.19%	-0.39%	3.27%	-1.10%	1.10	7.58	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.09	-0.40%	-0.51%	3.14%	-2.24%	1.29	7.87	7.77
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.05	-0.70%	-1.26%	5.05%	0.99%	1.75	12.60	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.50	-0.17%	-1.29%	9.47%		2.21	22.13	21.65