

# Irish Stock Exchange Weekly Bond Index Report

Friday 28 August, 2015

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## Bond Indices Performance

Index	Close Value 28-Aug-2015	Week to Date 21-Aug-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	118.63	-0.35%	-0.86%	1.26%	-1.73%	18.63%	5.82	5.76	1.12	
All Bond Index (Return)	193.42	-0.28%	-0.57%	1.83%	0.66%	93.42%	5.82	5.76	1.12	
Under 3 Bond Index (Clean)	94.40	-0.10%	-0.38%	-0.56%	-2.50%	-5.60%	1.26	1.26	-0.07	
Under 3 Bond Index (Return)	142.66	-0.01%	-0.02%	0.19%	0.48%	42.66%	1.26	1.26	-0.07	
Under 5 Bond Index (Clean)	106.87	-0.16%	-0.44%	0.10%	-2.02%	6.87%	3.00	2.99	0.20	
Under 5 Bond Index (Return)	166.11	-0.08%	-0.11%	0.76%	1.38%	66.11%	3.00	2.99	0.20	
Under 10 Bond Index (Clean)	115.66	-0.26%	-0.67%	0.84%	-1.99%	15.66%	4.69	4.66	0.76	
Under 10 Bond Index (Return)	183.68	-0.19%	-0.38%	1.44%	0.45%	83.68%	4.69	4.66	0.76	
5 Plus Bond Index (Clean)	126.95	-0.54%	-1.27%	2.42%	-2.36%	26.95%	8.62	8.50	1.43	
5 Plus Bond Index (Return)	211.48	-0.47%	-1.02%	2.90%	-1.00%	111.48%	8.62	8.50	1.43	
10 Plus Bond Index (Clean)	129.55	-1.16%	-2.55%	5.39%	-7.33%	29.55%	16.65	16.31	2.08	
10 Plus Bond Index (Return)	226.91	-1.11%	-2.37%	5.73%	-5.77%	126.91%	16.65	16.31	2.08	

## 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	102.99	1.66	132	104.65	0.00	8,132	8,375	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.80	4.73	314	116.53	0.00	6,389	7,143	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.92	3.87	314	117.79	0.00	9,256	10,544	10902
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.18	0.86	71	117.04	0.00	7,700	8,946	9012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.07	5.08	314	128.14	0.00	6,767	8,327	8671
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	1.63	132	120.51	0.00	11,609	13,801	13990
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.99	4.30	314	127.29	0.00	8,252	10,149	10504
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.45	0.36	166	100.81	0.00	4,863	4,884	4902
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.21	1.72	161	122.93	0.00	5,480	6,641	6736
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.01	1.52	163	119.53	0.00	8,137	9,603	9726
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.04	2.49	168	138.53	0.00	11,745	15,979	16270
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.49	0.69	105	108.18	0.00	5,872	6,311	6352
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.99	1.05	191	95.04	0.00	5,057	4,753	4805



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## Bond Index Constituent

Clean Price Performance			Close Price 28-Aug-2015	Week to Date 21-Aug-2015	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.99	-0.09%	-0.35%	-0.67%	-2.76%	-0.15	0.63	0.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.80	-0.12%	-0.42%	-0.43%	-2.15%	-0.04	1.99	1.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.92	-0.20%	-0.43%	0.05%	-1.50%	0.05	2.90	2.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	-0.21%	-0.38%	0.29%	-1.24%	0.12	3.57	3.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.07	-0.19%	-0.51%	0.29%	-2.12%	0.27	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	-0.13%	-0.50%	0.63%	-1.38%	0.38	4.26	4.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.99	-0.16%	-0.51%	0.76%	-1.79%	0.46	4.54	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.45	-0.28%	-0.68%	1.58%		0.73	6.37	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.21	-0.40%	-1.04%	1.78%	-0.74%	0.97	6.68	6.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.01	-0.54%	-1.09%	2.32%	-0.64%	1.17	7.55	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.04	-0.49%	-1.23%	2.10%	-1.38%	1.34	7.85	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.49	-0.85%	-2.23%	3.84%	-0.16%	1.82	12.57	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.99	-1.57%	-2.97%	7.50%		2.28	22.04	21.55

Return Price Performance			Close Price 28-Aug-2015	Week to Date 21-Aug-2015	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	-0.01%	-0.01%	0.05%	-4.12%	-0.15	0.63	0.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	-0.02%	-0.04%	0.35%	1.01%	-0.04	1.99	1.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.79	-0.12%	-0.12%	0.67%	1.05%	0.05	2.90	2.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.04	-0.14%	-0.09%	0.90%	-2.47%	0.12	3.57	3.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.14	-0.10%	-0.13%	1.04%	0.96%	0.27	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	120.51	-0.05%	-0.21%	1.24%	-2.59%	0.38	4.26	4.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.29	-0.08%	-0.19%	1.38%	0.83%	0.46	4.54	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.81	-0.26%	-0.62%	1.70%		0.73	6.37	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.93	-0.33%	-0.78%	2.29%	-1.79%	0.97	6.68	6.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.53	-0.48%	-0.87%	2.78%	-1.58%	1.17	7.55	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.53	-0.41%	-0.91%	2.72%	-2.64%	1.34	7.85	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.18	-0.80%	-2.06%	4.20%	0.18%	1.82	12.57	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.04	-1.52%	-2.79%	7.81%		2.28	22.04	21.55