

Irish Stock Exchange Weekly Bond Index Report

Friday 7 August, 2015

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Bond Indices Performance

Index	Close Value 7-Aug-2015	Week to Date 31-Jul-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.47	-0.15%	-0.15%	1.98%	-1.03%	19.47%	5.89	5.84	1.03	
All Bond Index (Return)	194.37	-0.08%	-0.08%	2.33%	1.15%	94.37%	5.89	5.84	1.03	
Under 3 Bond Index (Clean)	94.71	-0.06%	-0.06%	-0.24%	-2.18%	-5.30%	1.32	1.32	-0.11	
Under 3 Bond Index (Return)	142.74	0.03%	0.03%	0.24%	0.54%	42.74%	1.32	1.32	-0.11	
Under 5 Bond Index (Clean)	107.39	0.05%	0.05%	0.59%	-1.54%	7.39%	3.06	3.05	0.12	
Under 5 Bond Index (Return)	166.51	0.13%	0.13%	1.01%	1.62%	66.51%	3.06	3.05	0.12	
Under 10 Bond Index (Clean)	116.41	-0.03%	-0.03%	1.49%	-1.35%	16.41%	4.76	4.73	0.66	
Under 10 Bond Index (Return)	184.46	0.04%	0.04%	1.86%	0.87%	84.46%	4.76	4.73	0.66	
5 Plus Bond Index (Clean)	128.13	-0.35%	-0.35%	3.37%	-1.45%	28.13%	8.69	8.57	1.34	
5 Plus Bond Index (Return)	213.03	-0.29%	-0.29%	3.66%	-0.27%	113.03%	8.69	8.57	1.34	
10 Plus Bond Index (Clean)	131.21	-1.30%	-1.30%	6.74%	-6.14%	31.21%	16.73	16.40	2.00	
10 Plus Bond Index (Return)	229.51	-1.25%	-1.25%	6.94%	-4.69%	129.51%	16.73	16.40	2.00	

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
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.17	8.00	349	108.17	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.28	1.40	111	104.67	0.00	8,132	8,398	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.23	4.42	293	116.64	0.00	6,389	7,170	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.46	3.61	293	118.07	0.00	9,256	10,593	10928
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.71	0.60	50	117.31	0.00	7,700	8,986	9033
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.76	4.74	293	128.50	0.00	6,767	8,375	8695
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	1.37	111	121.05	0.00	11,609	13,894	14053
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.75	4.01	293	127.76	0.00	8,252	10,212	10543
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.10	0.32	145	101.42	0.00	4,863	4,916	4931
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.13	1.50	140	123.63	0.00	5,480	6,692	6774
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.02	1.32	142	120.35	0.00	8,137	9,685	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.50	2.18	147	139.67	0.00	11,745	16,150	16405
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.26	0.55	84	109.81	0.00	5,832	6,371	6403
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.74	0.93	170	95.67	0.00	5,057	4,791	4838

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Aug-2015	Week to Date 31-Jul-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.17	-0.17%	-0.17%	-0.89%	-4.65%	-0.65	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	103.28	-0.07%	-0.07%	-0.40%	-2.49%	-0.17	0.69	0.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.23	-0.04%	-0.04%	-0.05%	-1.78%	-0.08	2.05	2.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.46	0.04%	0.04%	0.52%	-1.04%	-0.03	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.71	0.07%	0.07%	0.74%	-0.80%	0.06	3.63	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.76	0.06%	0.06%	0.86%	-1.56%	0.20	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	0.17%	0.17%	1.31%	-0.72%	0.27	4.32	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.75	0.11%	0.11%	1.38%	-1.18%	0.37	4.60	4.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.10	-0.04%	-0.04%	2.23%		0.63	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.13	-0.28%	-0.28%	2.56%	0.02%	0.88	6.74	6.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.02	-0.24%	-0.24%	3.20%	0.21%	1.07	7.62	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.50	-0.17%	-0.17%	3.19%	-0.33%	1.23	7.92	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.26	-0.63%	-0.63%	5.55%	1.49%	1.69	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.74	-2.19%	-2.19%	8.37%		2.25	22.13	21.65

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Aug-2015	Week to Date 31-Jul-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	-0.01%	-0.01%	-0.05%	0.08%	-0.65	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	0.01%	0.01%	0.07%	-4.10%	-0.17	0.69	0.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.64	0.05%	0.05%	0.45%	1.10%	-0.08	2.05	2.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.07	0.11%	0.11%	0.90%	1.28%	-0.03	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	0.14%	0.14%	1.13%	-2.25%	0.06	3.63	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.50	0.14%	0.14%	1.32%	1.24%	0.20	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	121.05	0.24%	0.24%	1.70%	-2.15%	0.27	4.32	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.76	0.18%	0.18%	1.76%	1.21%	0.37	4.60	4.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.42	-0.02%	-0.02%	2.31%		0.63	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.63	-0.22%	-0.22%	2.87%	-1.23%	0.88	6.74	6.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.35	-0.19%	-0.19%	3.48%	-0.91%	1.07	7.62	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.67	-0.09%	-0.09%	3.57%	-1.84%	1.23	7.92	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.81	-0.58%	-0.58%	5.77%	1.69%	1.69	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.67	-2.13%	-2.13%	8.53%		2.25	22.13	21.65