

Irish Stock Exchange Weekly Bond Index Report



Friday 22 May, 2015

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Bond Indices Performance

Index	Close Value 22-May-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 15-May-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.95	-0.08%	-1.99%	-2.97%	-0.64%	19.95%	6.06	6.00	1.04
All Bond Index (Return)	193.66	-0.01%	-1.75%	-2.44%	0.78%	93.66%	6.06	6.00	1.04
Under 3 Bond Index (Clean)	95.61	-0.01%	-0.29%	-0.63%	-1.25%	-4.39%	1.53	1.53	-0.07
Under 3 Bond Index (Return)	142.70	0.08%	-0.01%	0.02%	0.51%	42.70%	1.53	1.53	-0.07
Under 5 Bond Index (Clean)	107.89	-0.06%	-0.58%	-1.11%	-1.07%	7.89%	3.24	3.24	0.23
Under 5 Bond Index (Return)	165.83	0.02%	-0.32%	0.13%	1.21%	65.83%	3.24	3.24	0.23
Under 10 Bond Index (Clean)	116.66	-0.09%	-1.43%	-2.16%	-1.14%	16.66%	4.95	4.91	0.75
Under 10 Bond Index (Return)	183.39	-0.01%	-1.18%	-1.62%	0.29%	83.39%	4.95	4.91	0.75
5 Plus Bond Index (Clean)	128.58	-0.10%	-3.38%	-4.87%	-1.10%	28.58%	8.89	8.78	1.34
5 Plus Bond Index (Return)	212.41	-0.04%	-3.17%	-5.08%	-0.57%	112.41%	8.89	8.78	1.34
10 Plus Bond Index (Clean)	134.78	-0.04%	-7.31%	-10.33%	-3.59%	34.78%	17.47	17.15	1.88
10 Plus Bond Index (Return)	234.67	0.00%	-7.14%	-10.01%	-2.55%	134.67%	17.47	17.15	1.88

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	101.94	6.28	274	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.17	0.43	34	104.60	0.00	8,132	8,471	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.40	3.26	216	116.66	0.00	6,389	7,246	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.02	2.66	216	117.69	0.00	9,256	10,646	10892
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.22	4.08	338	121.29	0.00	7,700	9,026	9339
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.38	3.49	216	127.87	0.00	6,767	8,416	8652
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.57	0.42	34	119.99	0.00	11,609	13,881	13929
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.67	2.96	216	126.63	0.00	8,252	10,205	10449
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.34	0.15	68	100.49	0.00	4,863	4,879	4886
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.61	0.67	63	122.29	0.00	5,480	6,664	6701
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.92	0.61	65	119.52	0.00	8,137	9,676	9725
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.81	1.04	70	138.85	0.00	11,745	16,186	16308
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.56	0.05	7	110.60	0.00	4,950	5,473	5475
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.86	0.51	93	99.37	0.00	5,010	4,953	4978

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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 22-May-2015	Week to Date 15-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.94	-0.15%	-0.48%	-1.18%	-2.97%	-0.24	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.17	-0.04%	-0.30%	-0.64%	-1.64%	-0.05	0.90	0.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.40	0.02%	-0.28%	-0.62%	-0.74%	-0.08	2.26	2.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.02	0.02%	-0.46%	-0.81%	-0.55%	0.07	3.17	3.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.22	-0.11%	-0.50%	-0.97%	-0.36%	0.15	3.70	3.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.38	-0.07%	-0.78%	-1.49%	-1.08%	0.31	3.94	3.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.57	-0.15%	-0.92%	-1.53%	-0.81%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.67	-0.13%	-1.13%	-1.78%	-1.24%	0.54	4.81	4.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.34	0.04%	-1.74%	-2.20%		0.75	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.61	-0.21%	-2.54%	-3.60%	-0.41%	1.01	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.92	-0.20%	-2.94%	-3.96%	0.12%	1.13	7.82	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.81	-0.05%	-3.12%	-4.53%	-0.10%	1.27	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.56	0.08%	-5.16%	-7.24%	2.70%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.86	-0.17%	-9.57%	-13.51%		2.05	22.53	22.08

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-May-2015	Week to Date 15-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.22	0.01%	0.01%	-0.03%	0.12%	-0.24	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	0.05%	-0.03%	-4.22%	-4.16%	-0.05	0.90	0.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.66	0.11%	0.01%	0.06%	1.12%	-0.08	2.26	2.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.69	0.09%	-0.22%	-0.25%	0.96%	0.07	3.17	3.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.29	-0.04%	-0.26%	-0.43%	1.07%	0.15	3.70	3.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.87	0.02%	-0.48%	-0.81%	0.74%	0.31	3.94	3.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.99	-0.08%	-0.70%	-4.55%	-3.01%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.63	-0.05%	-0.87%	-1.20%	0.31%	0.54	4.81	4.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.49	0.06%	-1.69%	-2.09%		0.75	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	-0.15%	-2.34%	-3.16%	-2.30%	1.01	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	-0.15%	-2.77%	-3.57%	-1.59%	1.13	7.82	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.85	0.03%	-2.88%	-3.99%	-2.42%	1.27	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.60	0.13%	-6.02%	-7.92%	2.43%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.37	-0.13%	-9.42%	-13.24%		2.05	22.53	22.08