

Irish Stock Exchange Weekly Bond Index Report

Friday 17 April, 2015

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Bond Indices Performance

Index	Close Value 17-Apr-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 10-Apr-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	124.02	0.21%	0.33%	0.33%	2.74%	24.02%	6.35	6.31	0.59
All Bond Index (Return)	197.99	-0.47%	-0.26%	-0.26%	3.04%	97.99%	6.35	6.31	0.59
Under 3 Bond Index (Clean)	96.11	0.01%	-0.11%	-0.11%	-0.73%	-3.89%	1.63	1.63	0.00
Under 3 Bond Index (Return)	139.55	-2.20%	-2.19%	-2.19%	-1.71%	39.55%	1.63	1.63	0.00
Under 5 Bond Index (Clean)	109.09	0.02%	-0.02%	-0.02%	0.02%	9.09%	2.95	2.94	0.01
Under 5 Bond Index (Return)	164.53	-0.73%	-0.66%	-0.66%	0.41%	64.53%	2.95	2.94	0.01
Under 10 Bond Index (Clean)	119.52	0.12%	0.23%	0.23%	1.28%	19.52%	5.08	5.06	0.35
Under 10 Bond Index (Return)	185.61	-0.64%	-0.43%	-0.43%	1.50%	85.61%	5.08	5.06	0.35
5 Plus Bond Index (Clean)	135.89	0.33%	0.54%	0.54%	4.52%	35.89%	8.40	8.34	0.71
5 Plus Bond Index (Return)	223.73	-0.31%	-0.02%	-0.02%	4.74%	123.73%	8.40	8.34	0.71
10 Plus Bond Index (Clean)	152.17	1.06%	1.24%	1.24%	8.86%	52.17%	17.97	17.75	1.20
10 Plus Bond Index (Return)	264.24	1.09%	1.32%	1.32%	9.73%	164.24%	17.97	17.75	1.20

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	102.75	5.48	239	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.66	-0.01	-1	104.65	0.00	8,132	8,511	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.08	2.73	181	116.81	0.00	6,389	7,289	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.07	2.23	181	118.30	0.00	9,256	10,742	10949
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.31	3.65	303	121.96	0.00	7,700	9,110	9391
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.28	2.93	181	129.21	0.00	6,767	8,545	8743
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.81	-0.01	-1	121.80	0.00	11,609	14,141	14139
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.21	2.48	181	128.69	0.00	8,252	10,415	10619
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.21	0.07	33	103.28	0.00	4,000	4,128	4131
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.64	0.30	28	126.94	0.00	5,480	6,939	6956
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.46	0.28	30	124.73	0.00	8,137	10,127	10150
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	145.07	0.52	35	145.58	0.00	11,745	17,038	17099
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.35	1.03	157	121.38	0.00	4,950	5,957	6009
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.03	0.32	58	116.35	0.00	5,010	5,813	5829

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Apr-2015	Week to Date 10-Apr-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	102.75	-0.29%	-0.40%	-0.40%	-2.20%	0.00	0.33	0.33
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	-0.06%	-0.17%	-0.17%	-1.18%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.08	0.09%	-0.03%	-0.03%	-0.15%	0.00	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	0.09%	0.09%	0.09%	0.35%	0.00	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.31	-0.02%	-0.05%	-0.05%	0.56%	0.00	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.28	-0.01%	0.02%	0.02%	0.44%	0.04	4.04	4.04
IE0034074488	3407448	4.5 Treas Bnd 2020	121.81	0.23%	0.31%	0.31%	1.05%	0.12	4.62	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.21	0.18%	0.23%	0.23%	0.79%	0.20	4.91	4.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.21	0.25%	0.60%	0.60%		0.33	6.74	6.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.64	0.18%	0.38%	0.38%	3.71%	0.46	7.06	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.46	0.17%	0.51%	0.51%	4.79%	0.58	7.94	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.07	0.16%	0.49%	0.49%	5.16%	0.68	8.26	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.35	0.58%	0.97%	0.97%	11.79%	0.94	12.82	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.03	1.55%	1.52%	1.52%		1.34	23.28	22.97

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Apr-2015	Week to Date 10-Apr-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	-0.13%	-0.02%	-0.02%	0.13%	0.00	0.33	0.33
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	-4.19%	-4.18%	-4.18%	-4.12%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.81	0.18%	0.19%	0.19%	1.25%	0.00	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.30	0.16%	0.27%	0.27%	1.48%	0.00	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.96	0.05%	0.12%	0.12%	1.63%	0.00	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.21	0.07%	0.23%	0.23%	1.80%	0.04	4.04	4.04
IE0034074488	3407448	4.5 Treas Bnd 2020	121.80	-3.28%	-3.11%	-3.11%	-1.55%	0.12	4.62	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.69	0.25%	0.41%	0.41%	1.94%	0.20	4.91	4.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.28	0.26%	0.64%	0.64%		0.33	6.74	6.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.94	0.24%	0.53%	0.53%	1.42%	0.46	7.06	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.73	0.22%	0.64%	0.64%	2.70%	0.58	7.94	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.58	0.23%	0.67%	0.67%	2.32%	0.68	8.26	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.38	0.61%	1.06%	1.06%	12.41%	0.94	12.82	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.35	1.58%	1.59%	1.59%		1.34	23.28	22.97