

Irish Stock Exchange Weekly Bond Index Report

Friday 27 February, 2015

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Bond Indices Performance

Index	Close Value 27-Feb-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 20-Feb-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	122.85	1.01%	1.13%	1.87%	1.87%	22.85%	6.11	6.07	0.75
All Bond Index (Return)	196.71	1.05%	1.39%	2.48%	2.48%	96.71%	6.11	6.07	0.75
Under 3 Bond Index (Clean)	96.49	-0.04%	-0.19%	-0.54%	-0.54%	-3.51%	1.72	1.72	0.02
Under 3 Bond Index (Return)	142.51	0.05%	0.15%	0.21%	0.21%	42.51%	1.72	1.72	0.02
Under 5 Bond Index (Clean)	109.21	0.15%	0.19%	0.08%	0.08%	9.21%	3.05	3.05	0.11
Under 5 Bond Index (Return)	165.17	0.22%	0.51%	0.78%	0.78%	65.17%	3.05	3.05	0.11
Under 10 Bond Index (Clean)	119.06	0.49%	0.59%	0.97%	0.97%	19.06%	4.53	4.51	0.39
Under 10 Bond Index (Return)	185.56	0.55%	0.86%	1.57%	1.57%	85.56%	4.53	4.51	0.39
5 Plus Bond Index (Clean)	133.74	1.54%	1.73%	3.09%	3.09%	33.74%	7.98	7.91	0.90
5 Plus Bond Index (Return)	220.88	1.57%	1.94%	3.64%	3.64%	120.88%	7.98	7.91	0.90
10 Plus Bond Index (Clean)	147.15	2.79%	3.08%	5.49%	5.49%	47.15%	11.40	11.26	1.23
10 Plus Bond Index (Return)	254.93	2.78%	3.26%	6.08%	6.08%	154.93%	11.40	11.26	1.23

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	103.81	4.33	189	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.21	3.97	315	109.18	0.00	8,132	8,555	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.36	1.99	132	116.35	0.00	6,389	7,307	7434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.00	1.63	132	117.63	0.00	9,256	10,736	10887
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.25	3.06	254	121.31	0.00	7,700	9,105	9341
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	2.13	132	128.43	0.00	6,767	8,546	8690
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.43	3.88	315	125.31	0.00	11,609	14,097	14547
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.89	1.81	132	127.70	0.00	8,252	10,388	10537
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.73	0.10	44	101.82	0.00	4,000	4,069	4073
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.40	3.68	344	129.08	0.00	5,480	6,871	7073
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.78	3.22	346	126.00	0.00	8,137	9,990	10253
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.40	5.19	351	148.60	0.00	11,745	16,843	17453
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.09	0.71	108	116.80	0.00	4,925	5,717	5752
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.64	0.05	9	105.69	0.00	4,000	4,226	4228

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Feb-2015	Week to Date 20-Feb-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.81	-0.20%	-0.63%	-1.34%	-1.34%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	105.21	-0.08%	-0.30%	-0.72%	-0.72%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.36	0.01%	-0.07%	-0.30%	-0.30%	0.03	2.49	2.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.00	0.16%	0.28%	0.28%	0.28%	0.08	3.40	3.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	0.28%	0.49%	0.55%	0.55%	0.13	3.93	3.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	0.33%	0.47%	0.59%	0.59%	0.19	4.17	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	121.43	0.43%	0.76%	1.04%	1.04%	0.28	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.89	0.54%	0.78%	0.46%	0.46%	0.35	5.04	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.73	1.05%	0.97%			0.55	6.82	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.40	1.16%	1.15%	2.76%	2.76%	0.65	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.78	1.35%	1.36%	3.97%	3.97%	0.78	7.85	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.40	1.88%	2.23%	4.18%	4.18%	0.86	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.09	3.64%	3.56%	8.39%	8.39%	1.23	12.90	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.64	5.37%				1.76	23.04	22.64

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Feb-2015	Week to Date 20-Feb-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	-0.04%	-0.03%	-0.07%	-0.07%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	0.01%	0.03%	-0.01%	-0.01%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	0.10%	0.30%	0.48%	0.48%	0.03	2.49	2.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.63	0.23%	0.57%	0.91%	0.91%	0.08	3.40	3.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.31	0.34%	0.76%	1.15%	1.15%	0.13	3.93	3.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.43	0.41%	0.82%	1.35%	1.35%	0.19	4.17	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	125.31	0.49%	1.02%	1.62%	1.62%	0.28	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.70	0.61%	1.08%	1.10%	1.10%	0.35	5.04	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.82	1.07%	1.03%			0.55	6.82	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.08	1.18%	1.35%	3.21%	3.21%	0.65	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.00	1.37%	1.54%	4.35%	4.35%	0.78	7.85	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.60	1.88%	2.44%	4.67%	4.67%	0.86	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.80	3.65%	3.71%	8.73%	8.73%	1.23	12.90	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.69	5.41%				1.76	23.04	22.64