

Irish Stock Exchange Weekly Bond Index Report

Friday 17 July, 2015

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Bond Indices Performance

Index	Close Value 17-Jul-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 10-Jul-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	118.54	0.91%	1.18%	1.18%	-1.80%	18.54%	5.91	5.84	1.18
All Bond Index (Return)	192.49	0.96%	1.33%	1.33%	0.17%	92.49%	5.91	5.84	1.18
Under 3 Bond Index (Clean)	94.86	0.00%	-0.08%	-0.08%	-2.03%	-5.15%	1.38	1.38	-0.02
Under 3 Bond Index (Return)	142.58	0.08%	0.13%	0.13%	0.43%	42.58%	1.38	1.38	-0.02
Under 5 Bond Index (Clean)	107.13	0.28%	0.34%	0.34%	-1.78%	7.13%	3.11	3.10	0.27
Under 5 Bond Index (Return)	165.73	0.35%	0.53%	0.53%	1.14%	65.73%	3.11	3.10	0.27
Under 10 Bond Index (Clean)	115.72	0.70%	0.89%	0.89%	-1.94%	15.72%	4.80	4.76	0.82
Under 10 Bond Index (Return)	182.99	0.76%	1.05%	1.05%	0.07%	82.99%	4.80	4.76	0.82
5 Plus Bond Index (Clean)	126.46	1.54%	2.03%	2.03%	-2.73%	26.46%	8.70	8.57	1.50
5 Plus Bond Index (Return)	209.93	1.58%	2.15%	2.15%	-1.73%	109.93%	8.70	8.57	1.50
10 Plus Bond Index (Clean)	127.94	2.95%	4.08%	4.08%	-8.48%	27.94%	16.73	16.38	2.16
10 Plus Bond Index (Return)	223.55	2.98%	4.16%	4.16%	-7.17%	123.55%	16.73	16.38	2.16

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	100.64	7.54	329	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.45	1.13	90	104.58	0.00	8,132	8,412	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.39	4.10	272	116.49	0.00	6,389	7,181	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.31	3.35	272	117.67	0.00	9,256	10,580	10891
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.31	0.35	29	116.66	0.00	7,700	8,956	8983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.29	4.40	272	127.68	0.00	6,767	8,342	8640
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.93	1.11	90	120.04	0.00	11,609	13,806	13935
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.05	3.73	272	126.78	0.00	8,252	10,154	10462
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.09	0.27	124	100.36	0.00	4,863	4,867	4880
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.00	1.27	119	122.27	0.00	5,480	6,630	6700
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.43	1.13	121	118.56	0.00	8,137	9,555	9647
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.89	1.86	126	137.76	0.00	11,745	15,961	16180
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.50	0.41	63	106.91	0.00	5,813	6,190	6214
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.42	0.82	149	93.23	0.00	5,053	4,669	4710

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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-Jul-2015	Week to Date 10-Jul-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.64	-0.16%	-0.43%	-0.43%	-4.21%	-0.23	0.08	0.08
IE0006857530	0685753	4.6 Treas Bnd 2016	103.45	-0.08%	-0.23%	-0.23%	-2.32%	-0.04	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.39	0.09%	0.10%	0.10%	-1.63%	-0.02	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	0.21%	0.39%	0.39%	-1.16%	0.08	3.02	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.31	0.33%	0.39%	0.39%	-1.14%	0.21	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.29	0.37%	0.47%	0.47%	-1.94%	0.36	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.93	0.56%	0.67%	0.67%	-1.34%	0.46	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.05	0.70%	0.81%	0.81%	-1.74%	0.53	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.09	1.03%	1.21%	1.21%		0.79	6.49	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.00	1.37%	1.61%	1.61%	-0.91%	1.04	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.43	1.34%	1.82%	1.82%	-1.12%	1.26	7.66	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.89	1.47%	1.99%	1.99%	-1.49%	1.40	7.96	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.50	2.12%	2.89%	2.89%	-1.07%	1.89	12.67	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.42	4.08%	5.70%	5.70%		2.36	22.08	21.57

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Jul-2015	Week to Date 10-Jul-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	0.00%	-0.04%	-0.04%	0.09%	-0.23	0.08	0.08
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	0.01%	-0.02%	-0.02%	-4.18%	-0.04	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.49	0.17%	0.32%	0.32%	0.97%	-0.02	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.67	0.28%	0.56%	0.56%	0.94%	0.08	3.02	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.66	0.41%	0.57%	0.57%	-2.79%	0.21	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.68	0.45%	0.67%	0.67%	0.60%	0.36	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	120.04	0.62%	0.84%	0.84%	-2.97%	0.46	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.78	0.76%	0.97%	0.97%	0.43%	0.53	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.36	1.04%	1.25%	1.25%		0.79	6.49	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.27	1.42%	1.74%	1.74%	-2.31%	1.04	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.56	1.39%	1.94%	1.94%	-2.38%	1.26	7.66	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.76	1.53%	2.15%	2.15%	-3.18%	1.40	7.96	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.91	2.16%	2.99%	2.99%	-0.99%	1.89	12.67	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.23	4.09%	5.76%	5.76%		2.36	22.08	21.57