

Irish Stock Exchange Weekly Bond Index Report

Friday 19 June, 2015

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Bond Indices Performance

Index	Close Value 19-Jun-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 12-Jun-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.54	0.15%	-2.37%	-4.92%	-2.63%	17.54%	5.95	5.87	1.34
All Bond Index (Return)	190.35	0.22%	-2.13%	-4.11%	-0.94%	90.35%	5.95	5.87	1.34
Under 3 Bond Index (Clean)	95.01	-0.17%	-0.55%	-1.25%	-1.87%	-4.99%	1.45	1.45	0.11
Under 3 Bond Index (Return)	142.31	-0.08%	-0.28%	-0.25%	0.24%	42.31%	1.45	1.45	0.11
Under 5 Bond Index (Clean)	106.86	-0.19%	-1.00%	-2.06%	-2.02%	6.86%	3.18	3.17	0.44
Under 5 Bond Index (Return)	164.79	-0.11%	-0.75%	-0.50%	0.57%	64.79%	3.18	3.17	0.44
Under 10 Bond Index (Clean)	114.88	-0.04%	-1.76%	-3.66%	-2.65%	14.88%	4.86	4.81	1.02
Under 10 Bond Index (Return)	181.15	0.03%	-1.52%	-2.82%	-0.94%	81.15%	4.86	4.81	1.02
5 Plus Bond Index (Clean)	124.65	0.49%	-3.72%	-7.78%	-4.13%	24.65%	8.73	8.59	1.67
5 Plus Bond Index (Return)	206.47	0.54%	-3.52%	-7.74%	-3.35%	106.47%	8.73	8.59	1.67
10 Plus Bond Index (Clean)	125.41	2.05%	-8.57%	-16.57%	-10.29%	25.41%	16.71	16.34	2.28
10 Plus Bond Index (Return)	218.78	2.08%	-8.43%	-16.11%	-9.15%	118.78%	16.71	16.34	2.28

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	101.28	6.90	301	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.75	0.78	62	104.53	0.00	8,132	8,437	8500
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.40	3.68	244	116.08	0.00	6,389	7,181	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.02	3.01	244	117.02	0.00	9,256	10,553	10831
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.95	0.01	1	115.96	0.00	7,700	8,928	8929
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.77	3.94	244	126.72	0.00	6,767	8,308	8574
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	0.76	62	119.01	0.00	11,609	13,727	13815
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.13	3.34	244	125.47	0.00	8,252	10,078	10354
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.83	0.21	96	99.04	0.00	4,863	4,806	4816
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.29	0.97	91	120.26	0.00	5,480	6,536	6590
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.85	0.87	93	116.71	0.00	8,137	9,426	9497
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.71	1.45	98	135.16	0.00	11,745	15,704	15875
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.83	0.23	35	105.06	0.00	5,813	6,093	6106
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	90.09	0.66	121	90.76	0.00	5,028	4,529	4563

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Jun-2015	Week to Date 12-Jun-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.28	-0.17%	-0.51%	-1.82%	-3.59%	-0.14	0.15	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	103.75	-0.12%	-0.33%	-1.04%	-2.04%	0.02	0.82	0.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.40	-0.22%	-0.81%	-1.50%	-1.62%	0.14	2.18	2.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.02	-0.19%	-0.91%	-1.68%	-1.42%	0.26	3.09	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.95	-0.30%	-1.17%	-2.04%	-1.44%	0.36	3.76	3.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.77	-0.23%	-1.38%	-2.76%	-2.35%	0.55	3.86	3.84
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	-0.13%	-1.24%	-2.62%	-1.91%	0.64	4.45	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.13	-0.07%	-1.36%	-3.01%	-2.47%	0.74	4.73	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.83	0.19%	-1.94%	-3.67%		0.98	6.56	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.29	0.04%	-2.44%	-5.45%	-2.31%	1.27	6.86	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.85	0.07%	-2.91%	-6.44%	-2.46%	1.46	7.73	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.71	0.34%	-3.65%	-7.37%	-3.08%	1.62	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.83	1.49%	-6.13%	-12.05%	-2.63%	2.02	12.73	12.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.09	2.80%	-11.18%	-21.18%		2.48	22.05	21.51

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Jun-2015	Week to Date 12-Jun-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	-0.01%	-0.06%	-0.06%	0.09%	-0.14	0.15	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	104.53	-0.04%	-0.08%	-4.29%	-4.23%	0.02	0.82	0.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.08	-0.12%	-0.52%	-0.44%	0.61%	0.14	2.18	2.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.02	-0.11%	-0.67%	-0.81%	0.39%	0.26	3.09	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.96	-3.87%	-4.54%	-4.81%	-3.37%	0.36	3.76	3.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.72	-0.13%	-1.08%	-1.70%	-0.16%	0.55	3.86	3.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.01	-0.05%	-1.02%	-5.33%	-3.80%	0.64	4.45	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.47	0.00%	-1.10%	-2.10%	-0.61%	0.74	4.73	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.04	0.20%	-1.90%	-3.50%		0.98	6.56	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.26	0.10%	-2.25%	-4.77%	-3.92%	1.27	6.86	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.71	0.12%	-2.74%	-5.84%	-3.90%	1.46	7.73	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.16	0.42%	-3.40%	-6.54%	-5.01%	1.62	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.06	1.53%	-6.01%	-12.53%	-2.71%	2.02	12.73	12.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.76	2.83%	-11.01%	-20.75%		2.48	22.05	21.51