

Irish Stock Exchange Weekly Bond Index Report

Friday 20 March, 2015

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Bond Indices Performance

Index	Close Value 20-Mar-2015	Week to Date 13-Mar-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	123.77	0.08%	0.75%	2.63%	2.63%	23.77%	6.36	6.32	0.65	
All Bond Index (Return)	198.55	0.15%	0.94%	3.44%	3.44%	98.55%	6.36	6.32	0.65	
Under 3 Bond Index (Clean)	96.33	-0.04%	-0.17%	-0.70%	-0.70%	-3.67%	1.67	1.67	0.00	
Under 3 Bond Index (Return)	142.65	0.05%	0.10%	0.30%	0.30%	42.65%	1.67	1.67	0.00	
Under 5 Bond Index (Clean)	109.24	0.00%	0.02%	0.11%	0.11%	9.24%	3.00	3.00	0.04	
Under 5 Bond Index (Return)	165.60	0.08%	0.26%	1.04%	1.04%	65.60%	3.00	3.00	0.04	
Under 10 Bond Index (Clean)	119.34	0.07%	0.24%	1.21%	1.21%	19.34%	5.11	5.09	0.42	
Under 10 Bond Index (Return)	186.35	0.12%	0.43%	2.01%	2.01%	86.35%	5.11	5.09	0.42	
5 Plus Bond Index (Clean)	135.34	0.13%	1.19%	4.33%	4.33%	35.34%	8.40	8.33	0.78	
5 Plus Bond Index (Return)	223.86	0.19%	1.35%	5.04%	5.04%	123.86%	8.40	8.33	0.78	
10 Plus Bond Index (Clean)	151.13	0.37%	2.70%	8.34%	8.34%	51.13%	18.04	17.82	1.24	
10 Plus Bond Index (Return)	262.06	0.40%	2.80%	9.05%	9.05%	162.06%	18.04	17.82	1.24	

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	103.35	4.86	212	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.95	4.24	336	109.19	0.00	8,132	8,534	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.28	2.31	153	116.59	0.00	6,389	7,302	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.12	1.89	153	118.00	0.00	9,256	10,747	10922
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.46	3.32	275	121.78	0.00	7,700	9,122	9377
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.43	2.47	153	128.90	0.00	6,767	8,555	8722
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.58	4.14	336	125.73	0.00	11,609	14,114	14595
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.17	2.10	153	128.27	0.00	8,252	10,412	10585
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.64	0.01	5	102.65	0.00	4,000	4,106	4106
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.18	0.00	0	126.18	3.90	5,480	6,914	7128
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.78	0.02	2	123.80	0.00	8,137	10,072	10073
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.31	0.10	7	144.41	0.00	11,745	16,950	16962
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.46	0.85	129	120.31	0.00	4,925	5,883	5925
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.31	0.16	30	115.47	0.00	5,000	5,765	5773

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Mar-2015	Week to Date 13-Mar-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.35	-0.15%	-0.45%	-1.78%	-1.78%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	104.95	-0.07%	-0.25%	-0.97%	-0.97%	0.00	1.03	1.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.28	0.00%	-0.07%	-0.37%	-0.37%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.12	0.02%	0.10%	0.38%	0.38%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.46	0.04%	0.18%	0.74%	0.74%	0.04	3.88	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.43	0.00%	0.10%	0.69%	0.69%	0.10	4.11	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	121.58	0.04%	0.13%	1.17%	1.17%	0.21	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.17	0.03%	0.22%	0.68%	0.68%	0.26	4.99	4.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.64	0.24%	0.89%			0.42	6.81	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.18	0.20%	0.62%	3.40%	3.40%	0.54	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.78	0.24%	0.81%	4.82%	4.82%	0.67	8.02	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.31	-0.01%	0.63%	4.83%	4.83%	0.77	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.46	0.18%	2.90%	11.54%	11.54%	1.01	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.31	0.55%	9.15%			1.37	23.33	23.01

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Mar-2015	Week to Date 13-Mar-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	0.01%	0.06%	-0.02%	-0.02%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	0.01%	0.01%	0.00%	0.00%	0.00	1.03	1.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	0.09%	0.20%	0.68%	0.68%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.00	0.10%	0.32%	1.23%	1.23%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.78	0.11%	0.38%	1.54%	1.54%	0.04	3.88	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.90	0.09%	0.37%	1.72%	1.72%	0.10	4.11	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	125.73	0.11%	0.33%	1.95%	1.95%	0.21	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.27	0.10%	0.45%	1.56%	1.56%	0.26	4.99	4.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.65	0.13%	0.81%			0.42	6.81	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.18	-2.76%	-2.24%	0.89%	0.89%	0.54	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.80	-2.40%	-1.75%	2.52%	2.52%	0.67	8.02	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.41	0.07%	-2.81%	1.73%	1.73%	0.77	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.31	0.22%	3.00%	12.00%	12.00%	1.01	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.47	0.58%	9.25%			1.37	23.33	23.01