

Irish Stock Exchange Weekly Bond Index Report

Friday 27 March, 2015

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 27-Mar-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 20-Mar-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	123.52	-0.20%	0.55%	2.43%	2.43%	23.52%	6.33	6.29	0.67
All Bond Index (Return)	198.29	-0.13%	0.81%	3.31%	3.31%	98.29%	6.33	6.29	0.67
Under 3 Bond Index (Clean)	96.24	-0.10%	-0.26%	-0.80%	-0.80%	-3.76%	1.65	1.65	0.00
Under 3 Bond Index (Return)	142.63	-0.01%	0.08%	0.29%	0.29%	42.63%	1.65	1.65	0.00
Under 5 Bond Index (Clean)	109.12	-0.11%	-0.09%	0.00%	0.00%	9.12%	2.98	2.98	0.04
Under 5 Bond Index (Return)	165.55	-0.03%	0.23%	1.01%	1.01%	65.55%	2.98	2.98	0.04
Under 10 Bond Index (Clean)	119.19	-0.13%	0.11%	1.09%	1.09%	19.19%	5.09	5.06	0.43
Under 10 Bond Index (Return)	186.25	-0.05%	0.38%	1.95%	1.95%	86.25%	5.09	5.06	0.43
5 Plus Bond Index (Clean)	135.00	-0.25%	0.94%	4.07%	4.07%	35.00%	8.36	8.29	0.80
5 Plus Bond Index (Return)	223.44	-0.19%	1.16%	4.84%	4.84%	123.44%	8.36	8.29	0.80
10 Plus Bond Index (Clean)	149.83	-0.86%	1.82%	7.41%	7.41%	49.83%	17.96	17.74	1.29
10 Plus Bond Index (Return)	259.91	-0.82%	1.96%	8.16%	8.16%	159.91%	17.96	17.74	1.29

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	103.21	5.02	219	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.86	4.32	343	109.18	0.00	8,132	8,527	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.16	2.41	160	116.57	0.00	6,389	7,294	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.99	1.97	160	117.96	0.00	9,256	10,736	10918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.33	3.40	282	121.73	0.00	7,700	9,112	9373
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.24	2.59	160	128.83	0.00	6,767	8,542	8717
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.39	4.23	343	125.62	0.00	11,609	14,092	14583
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.90	2.19	160	128.10	0.00	8,252	10,390	10570
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.52	0.03	12	102.54	0.00	4,000	4,101	4102
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.00	0.08	7	126.08	0.00	5,480	6,904	6908
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.61	0.08	9	123.70	0.00	8,137	10,058	10065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.21	0.21	14	144.41	0.00	11,745	16,937	16962
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.02	0.89	136	119.92	0.00	4,925	5,862	5906
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	113.73	0.20	37	113.93	0.00	5,000	5,687	5697

Irish Stock Exchange Weekly Bond Index Report

Friday 27 March, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Mar-2015	Week to Date 20-Mar-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.21	-0.13%	-0.58%	-1.91%	-1.91%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	104.86	-0.09%	-0.34%	-1.06%	-1.06%	0.00	1.01	1.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.16	-0.11%	-0.18%	-0.48%	-0.48%	0.00	2.41	2.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.99	-0.11%	-0.01%	0.27%	0.27%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	-0.11%	0.07%	0.63%	0.63%	0.05	3.86	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.24	-0.15%	-0.05%	0.54%	0.54%	0.12	4.09	4.09
IE0034074488	3407448	4.5 Treas Bnd 2020	121.39	-0.16%	-0.03%	1.01%	1.01%	0.23	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.90	-0.21%	0.01%	0.47%	0.47%	0.29	4.97	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.52	-0.12%	0.78%			0.43	6.79	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.00	-0.14%	0.48%	3.25%	3.25%	0.56	7.12	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.61	-0.13%	0.68%	4.68%	4.68%	0.68	8.00	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.21	-0.07%	0.56%	4.76%	4.76%	0.77	8.32	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.02	-0.37%	2.53%	11.13%	11.13%	1.04	12.86	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.73	-1.37%	7.66%			1.43	23.25	22.93

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Mar-2015	Week to Date 20-Mar-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	0.02%	0.08%	0.00%	0.00%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	-0.01%	0.00%	-0.01%	-0.01%	0.00	1.01	1.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	-0.02%	0.18%	0.67%	0.67%	0.00	2.41	2.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.96	-0.03%	0.29%	1.20%	1.20%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.73	-0.04%	0.35%	1.50%	1.50%	0.05	3.86	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.83	-0.06%	0.31%	1.66%	1.66%	0.12	4.09	4.09
IE0034074488	3407448	4.5 Treas Bnd 2020	125.62	-0.08%	0.25%	1.87%	1.87%	0.23	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.10	-0.13%	0.31%	1.42%	1.42%	0.29	4.97	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.54	-0.10%	0.71%			0.43	6.79	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.08	-0.08%	-2.32%	0.81%	0.81%	0.56	7.12	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.70	-0.08%	-1.83%	2.44%	2.44%	0.68	8.00	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.41	0.00%	-2.82%	1.73%	1.73%	0.77	8.32	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.92	-0.32%	2.67%	11.63%	11.63%	1.04	12.86	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.93	-1.33%	7.80%			1.43	23.25	22.93