

# Irish Stock Exchange Weekly Bond Index Report



Friday 1 May, 2015

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## Bond Indices Performance

| Index                        | Close Value<br>1-May-2015 | Performance                 |        |        |        |                    | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|---------------------------|-----------------------------|--------|--------|--------|--------------------|----------------------|----------------------|----------------------|
|                              |                           | Week to Date<br>24-Apr-2015 | MTD    | QTD    | YTD    | Since<br>Inception |                      |                      |                      |
| All Bond Index (Clean)       | 122.31                    | -1.04%                      | -0.06% | -1.05% | 1.32%  | 22.31%             | 6.24                 | 6.19                 | 0.77                 |
| All Bond Index (Return)      | 197.02                    | -0.96%                      | -0.05% | -0.75% | 2.53%  | 97.02%             | 6.24                 | 6.19                 | 0.77                 |
| Under 3 Bond Index (Clean)   | 95.87                     | -0.15%                      | -0.02% | -0.36% | -0.98% | -4.13%             | 1.59                 | 1.59                 | -0.08                |
| Under 3 Bond Index (Return)  | 142.71                    | -0.07%                      | -0.01% | 0.03%  | 0.52%  | 42.71%             | 1.59                 | 1.59                 | -0.08                |
| Under 5 Bond Index (Clean)   | 108.50                    | -0.38%                      | -0.02% | -0.56% | -0.52% | 8.50%              | 3.30                 | 3.30                 | 0.13                 |
| Under 5 Bond Index (Return)  | 166.36                    | -0.29%                      | -0.01% | 0.45%  | 1.53%  | 66.36%             | 3.30                 | 3.30                 | 0.13                 |
| Under 10 Bond Index (Clean)  | 118.31                    | -0.76%                      | -0.03% | -0.78% | 0.26%  | 18.31%             | 5.02                 | 5.00                 | 0.51                 |
| Under 10 Bond Index (Return) | 185.55                    | -0.68%                      | -0.02% | -0.46% | 1.47%  | 85.55%             | 5.02                 | 5.00                 | 0.51                 |
| 5 Plus Bond Index (Clean)    | 132.95                    | -1.69%                      | -0.10% | -1.64% | 2.26%  | 32.95%             | 9.14                 | 9.05                 | 1.00                 |
| 5 Plus Bond Index (Return)   | 219.17                    | -1.62%                      | -0.09% | -2.06% | 2.60%  | 119.17%            | 9.14                 | 9.05                 | 1.00                 |
| 10 Plus Bond Index (Clean)   | 144.95                    | -3.62%                      | -0.31% | -3.57% | 3.69%  | 44.95%             | 17.77                | 17.51                | 1.47                 |
| 10 Plus Bond Index (Return)  | 251.95                    | -3.56%                      | -0.31% | -3.39% | 4.63%  | 151.95%            | 17.77                | 17.51                | 1.47                 |

## Bond Index Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal       | O/S Amt        | O/S Amt        |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|---------------|----------------|----------------|
|              |         |                     |                  |        |                     |                |         |                 |                |      | Amt<br>O/S(m) | Clean<br>Price | Dirty<br>Price |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25   | Annual              | 102.43         | 5.80    | 253             | 108.23         | 0.00 | 7             | 8              | 8              |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6    | Annual              | 104.47         | 0.16    | 13              | 104.63         | 0.00 | 8,132         | 8,495          | 8509           |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5    | Annual              | 113.70         | 2.94    | 195             | 116.63         | 0.00 | 6,389         | 7,264          | 7452           |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 115.55         | 2.40    | 195             | 117.95         | 0.00 | 9,256         | 10,695         | 10917          |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 117.83         | 3.82    | 317             | 121.65         | 0.00 | 7,700         | 9,073          | 9367           |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 125.31         | 3.15    | 195             | 128.46         | 0.00 | 6,767         | 8,479          | 8692           |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 120.63         | 0.16    | 13              | 120.79         | 0.00 | 11,609        | 14,003         | 14022          |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 125.08         | 2.67    | 195             | 127.75         | 0.00 | 8,252         | 10,321         | 10542          |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8     | Annual              | 102.08         | 0.10    | 47              | 102.18         | 0.00 | 4,000         | 4,083          | 4087           |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9    | Annual              | 124.74         | 0.45    | 42              | 125.19         | 0.00 | 5,480         | 6,835          | 6860           |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4    | Annual              | 122.42         | 0.41    | 44              | 122.83         | 0.00 | 8,137         | 9,961          | 9994           |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 142.17         | 0.73    | 49              | 142.90         | 0.00 | 11,745        | 16,698         | 16784          |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4    | Annual              | 116.30         | 1.12    | 171             | 117.42         | 0.00 | 4,950         | 5,757          | 5812           |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2      | Annual              | 108.89         | 0.40    | 72              | 109.28         | 0.00 | 5,010         | 5,455          | 5475           |

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## Bond Constituent Index Weights

| ISIN         | SEDOL   | Bond Name           | Clean Index Weighting |         |         |          |        |         | Return Index Weighting |         |         |          |        |         |
|--------------|---------|---------------------|-----------------------|---------|---------|----------|--------|---------|------------------------|---------|---------|----------|--------|---------|
|              |         |                     | All Bond              | Under 3 | Under 5 | Under 10 | 5 Plus | 10 Plus | All Bond               | Under 3 | Under 5 | Under 10 | 5 plus | 10 Plus |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | Yes                   | Yes     | Yes     | Yes      | No     | No      | 0.00%                  |         | 0.00%   | 0.00%    |        |         |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | Yes                   | Yes     | Yes     | Yes      | No     | No      | 7.30%                  | 53.90%  | 14.60%  | 8.00%    |        |         |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | Yes                   | Yes     | Yes     | Yes      | No     | No      | 6.20%                  | 46.10%  | 12.50%  | 6.90%    |        |         |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | Yes                   | No      | Yes     | Yes      | No     | No      | 9.10%                  |         | 18.40%  | 10.10%   |        |         |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | Yes                   | No      | Yes     | Yes      | No     | No      | 7.70%                  |         | 15.60%  | 8.60%    |        |         |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | Yes                   | No      | Yes     | Yes      | No     | No      | 7.20%                  |         | 14.60%  | 8.00%    |        |         |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | Yes                   | No      | Yes     | Yes      | No     | No      | 12.00%                 |         | 24.10%  | 13.20%   |        |         |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | Yes                   | No      | No      | Yes      | Yes    | No      | 8.80%                  |         |         | 9.70%    | 17.50% |         |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | Yes                   | No      | No      | Yes      | Yes    | No      | 3.50%                  |         |         | 3.90%    | 6.90%  |         |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | Yes                   | No      | No      | Yes      | Yes    | No      | 5.80%                  |         |         | 6.50%    | 11.60% |         |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | Yes                   | No      | No      | Yes      | Yes    | No      | 8.50%                  |         |         | 9.40%    | 16.90% |         |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | Yes                   | No      | No      | Yes      | Yes    | No      | 14.30%                 |         |         | 15.80%   | 28.20% |         |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | Yes                   | No      | No      | No       | Yes    | Yes     | 4.90%                  |         |         |          | 9.70%  | 51.30%  |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | Yes                   | No      | No      | No       | Yes    | Yes     | 4.70%                  |         |         |          | 9.20%  | 48.70%  |
|              |         |                     |                       |         |         |          |        |         | 100%                   | 100%    | 100%    | 100%     | 100%   | 100%    |

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## Bond Index Constituent

| Clean Price Performance |         |                     |                         | Performance              |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                    | SEDOL   | Bond Name           | Close Price 01-May-2015 | Week to Date 24-Apr-2015 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 102.43                  | -0.16%                   | 0.00%  | -0.71% | -2.50% | -0.22             | 0.29              | 0.29              |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 104.47                  | -0.09%                   | -0.01% | -0.35% | -1.36% | -0.08             | 0.95              | 0.95              |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 113.70                  | -0.23%                   | -0.03% | -0.37% | -0.49% | -0.07             | 2.31              | 2.32              |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 115.55                  | -0.28%                   | 0.00%  | -0.35% | -0.09% | 0.00              | 3.23              | 3.23              |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 117.83                  | -0.25%                   | 0.02%  | -0.46% | 0.16%  | 0.07              | 3.76              | 3.76              |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 125.31                  | -0.56%                   | -0.04% | -0.75% | -0.33% | 0.19              | 4.00              | 3.99              |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 120.63                  | -0.67%                   | -0.05% | -0.66% | 0.07%  | 0.30              | 4.58              | 4.57              |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 125.08                  | -0.58%                   | 0.00%  | -0.67% | -0.12% | 0.35              | 4.87              | 4.86              |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 102.08                  | -0.85%                   | -0.04% | -0.50% |        | 0.49              | 6.70              | 6.67              |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 124.74                  | -1.18%                   | -0.03% | -1.13% | 2.16%  | 0.66              | 7.02              | 6.97              |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 122.42                  | -1.44%                   | -0.08% | -1.14% | 3.07%  | 0.78              | 7.90              | 7.84              |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 142.17                  | -1.58%                   | -0.06% | -1.51% | 3.06%  | 0.91              | 8.21              | 8.13              |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 116.30                  | -2.55%                   | -0.24% | -2.43% | 8.03%  | 1.21              | 12.86             | 12.71             |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 108.89                  | -4.73%                   | -0.39% | -4.74% |        | 1.62              | 22.99             | 22.62             |

| Return Price Performance |         |                     |                         | Performance              |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                     | SEDOL   | Bond Name           | Close Price 01-May-2015 | Week to Date 24-Apr-2015 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 108.23                  | -0.01%                   | 0.02%  | -0.02% | 0.13%  | -0.22             | 0.29              | 0.29              |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 104.63                  | -0.01%                   | 0.00%  | -4.19% | -4.14% | -0.08             | 0.95              | 0.95              |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 116.63                  | -0.13%                   | -0.01% | 0.04%  | 1.10%  | -0.07             | 2.31              | 2.32              |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 117.95                  | -0.20%                   | 0.01%  | -0.02% | 1.19%  | 0.00              | 3.23              | 3.23              |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 121.65                  | -0.17%                   | 0.03%  | -0.14% | 1.37%  | 0.07              | 3.76              | 3.76              |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 128.46                  | -0.46%                   | -0.02% | -0.35% | 1.21%  | 0.19              | 4.00              | 3.99              |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 120.79                  | -0.60%                   | -0.04% | -3.91% | -2.37% | 0.30              | 4.58              | 4.57              |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 127.75                  | -0.50%                   | 0.01%  | -0.32% | 1.20%  | 0.35              | 4.87              | 4.86              |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 102.18                  | -0.84%                   | -0.04% | -0.44% |        | 0.49              | 6.70              | 6.67              |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 125.19                  | -1.12%                   | -0.02% | -0.86% | 0.02%  | 0.66              | 7.02              | 6.97              |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 122.83                  | -1.39%                   | -0.08% | -0.90% | 1.13%  | 0.78              | 7.90              | 7.84              |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 142.90                  | -1.50%                   | -0.05% | -1.19% | 0.43%  | 0.91              | 8.21              | 8.13              |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 117.42                  | -2.49%                   | -0.23% | -2.24% | 8.74%  | 1.21              | 12.86             | 12.71             |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 109.28                  | -4.68%                   | -0.38% | -4.58% |        | 1.62              | 22.99             | 22.62             |