

Irish Stock Exchange Weekly Bond Index Report

Friday 29 May, 2015

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Bond Indices Performance

Index	Close Value 29-May-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 22-May-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.39	0.37%	-1.63%	-2.61%	-0.27%	20.39%	6.07	6.01	0.98
All Bond Index (Return)	194.50	0.43%	-1.33%	-2.02%	1.22%	94.50%	6.07	6.01	0.98
Under 3 Bond Index (Clean)	95.54	-0.08%	-0.37%	-0.71%	-1.33%	-4.47%	1.51	1.51	-0.08
Under 3 Bond Index (Return)	142.71	0.01%	0.00%	0.03%	0.52%	42.71%	1.51	1.51	-0.08
Under 5 Bond Index (Clean)	107.94	0.05%	-0.53%	-1.07%	-1.03%	7.94%	3.23	3.22	0.20
Under 5 Bond Index (Return)	166.04	0.12%	-0.20%	0.25%	1.33%	66.04%	3.23	3.22	0.20
Under 10 Bond Index (Clean)	116.93	0.23%	-1.20%	-1.94%	-0.91%	16.93%	4.93	4.90	0.70
Under 10 Bond Index (Return)	183.94	0.30%	-0.89%	-1.33%	0.59%	83.94%	4.93	4.90	0.70
5 Plus Bond Index (Clean)	129.47	0.69%	-2.71%	-4.21%	-0.42%	29.47%	8.92	8.81	1.26
5 Plus Bond Index (Return)	213.99	0.74%	-2.45%	-4.38%	0.17%	113.99%	8.92	8.81	1.26
10 Plus Bond Index (Clean)	137.16	1.77%	-5.67%	-8.74%	-1.88%	37.16%	17.55	17.24	1.78
10 Plus Bond Index (Return)	238.91	1.81%	-5.46%	-8.39%	-0.79%	138.91%	17.55	17.24	1.78

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	101.80	6.44	281	108.24	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.09	0.52	41	104.61	0.00	8,132	8,465	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.32	3.36	223	116.68	0.00	6,389	7,240	7455
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.07	2.75	223	117.81	0.00	9,256	10,650	10904
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.32	4.16	345	121.48	0.00	7,700	9,034	9354
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.50	3.61	223	128.10	0.00	6,767	8,424	8668
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.73	0.51	41	120.24	0.00	11,609	13,899	13958
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.81	3.06	223	126.87	0.00	8,252	10,217	10469
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.79	0.16	75	100.95	0.00	4,863	4,901	4909
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.28	0.75	70	123.02	0.00	5,480	6,700	6741
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.32	0.67	72	119.99	0.00	8,137	9,709	9764
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.77	1.14	77	139.91	0.00	11,745	16,299	16433
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.68	0.09	14	111.77	0.00	4,950	5,528	5533
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.43	0.55	100	101.98	0.00	5,010	5,082	5109

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-May-2015	Week to Date 22-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.80	-0.13%	-0.62%	-1.31%	-3.10%	-0.27	0.21	0.21
IE0006857530	0685753	4.6 Treas Bnd 2016	104.09	-0.08%	-0.37%	-0.71%	-1.71%	-0.06	0.88	0.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.32	-0.07%	-0.36%	-0.70%	-0.82%	-0.09	2.24	2.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.07	0.04%	-0.42%	-0.77%	-0.51%	0.04	3.15	3.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.32	0.09%	-0.41%	-0.89%	-0.28%	0.11	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.50	0.10%	-0.68%	-1.40%	-0.98%	0.27	3.92	3.91
IE0034074488	3407448	4.5 Treas Bnd 2020	119.73	0.13%	-0.79%	-1.40%	-0.68%	0.41	4.51	4.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.81	0.12%	-1.01%	-1.67%	-1.13%	0.50	4.79	4.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.79	0.45%	-1.30%	-1.76%		0.68	6.62	6.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.28	0.54%	-2.01%	-3.08%	0.14%	0.93	6.93	6.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.32	0.34%	-2.61%	-3.64%	0.47%	1.08	7.81	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.77	0.70%	-2.45%	-3.87%	0.59%	1.18	8.11	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.68	1.01%	-4.20%	-6.30%	3.74%	1.52	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.43	2.61%	-7.21%	-11.26%		1.94	22.62	22.19

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-May-2015	Week to Date 22-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.24	0.02%	0.03%	0.00%	0.15%	-0.27	0.21	0.21
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	0.01%	-0.02%	-4.21%	-4.16%	-0.06	0.88	0.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.68	0.02%	0.02%	0.08%	1.14%	-0.09	2.24	2.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.81	0.11%	-0.11%	-0.14%	1.07%	0.04	3.15	3.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.48	0.15%	-0.11%	-0.28%	1.23%	0.11	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.10	0.18%	-0.30%	-0.63%	0.93%	0.27	3.92	3.91
IE0034074488	3407448	4.5 Treas Bnd 2020	120.24	0.20%	-0.49%	-4.35%	-2.81%	0.41	4.51	4.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.87	0.19%	-0.68%	-1.01%	0.50%	0.50	4.79	4.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.95	0.46%	-1.24%	-1.63%		0.68	6.62	6.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.02	0.60%	-1.75%	-2.58%	-1.71%	0.93	6.93	6.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.99	0.40%	-2.38%	-3.19%	-1.20%	1.08	7.81	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.91	0.77%	-2.13%	-3.26%	-1.67%	1.18	8.11	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.77	1.05%	-5.03%	-6.95%	3.51%	1.52	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.98	2.63%	-7.04%	-10.95%		1.94	22.62	22.19