

Irish Stock Exchange Weekly Bond Index Report

Tuesday 30 December, 2014

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Bond Indices Performance

Index	Close Value 30-Dec-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 23-Dec-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.69	0.07%	0.14%	0.67%	9.55%	20.69%	5.34	5.29	0.95
All Bond Index (Return)	192.11	0.15%	0.48%	1.66%	12.70%	92.11%	5.34	5.29	0.95
Under 3 Bond Index (Clean)	96.93	-0.06%	-0.37%	-1.11%	-2.67%	-3.07%	1.67	1.66	0.17
Under 3 Bond Index (Return)	142.12	0.02%	0.02%	-0.05%	-1.74%	42.12%	1.67	1.66	0.17
Under 5 Bond Index (Clean)	109.13	0.00%	-0.37%	-0.95%	1.00%	9.13%	3.06	3.05	0.35
Under 5 Bond Index (Return)	163.92	0.08%	0.00%	0.09%	3.75%	63.92%	3.06	3.05	0.35
Under 10 Bond Index (Clean)	118.00	0.06%	-0.14%	-0.06%	7.28%	18.00%	4.46	4.43	0.68
Under 10 Bond Index (Return)	182.85	0.13%	0.20%	0.93%	10.18%	82.85%	4.46	4.43	0.68
5 Plus Bond Index (Clean)	129.91	0.13%	0.53%	1.99%	14.93%	29.91%	7.03	6.95	1.15
5 Plus Bond Index (Return)	213.44	0.20%	0.84%	2.90%	18.23%	113.44%	7.03	6.95	1.15
10 Plus Bond Index (Clean)	139.62	0.13%	1.41%	4.08%	21.96%	39.62%	9.14	9.01	1.52
10 Plus Bond Index (Return)	240.55	0.22%	1.72%	5.01%	26.61%	140.55%	9.14	9.01	1.52

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.58	3.88	315	104.47	0.00	2,230	2,243	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.17	3.03	132	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.91	3.23	256	109.13	0.00	8,132	8,612	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.57	1.10	73	115.67	0.00	6,389	7,320	7390
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.68	0.90	73	116.58	0.00	9,256	10,706	10790
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.63	2.35	195	119.98	0.00	7,700	9,058	9239
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.78	1.18	73	126.96	0.00	6,767	8,511	8591
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.51	3.16	256	123.66	0.00	11,709	14,110	14480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.14	1.00	73	126.14	0.00	9,052	11,328	11418
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.07	3.05	285	125.11	0.00	5,480	6,689	6856
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.60	2.67	287	121.28	0.00	8,137	9,651	9868
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.78	4.32	292	142.10	0.00	11,745	16,183	16690
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.75	0.32	49	108.07	0.00	3,850	4,148	4161

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Dec-2014	Week to Date 23-Dec-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.58	-0.04%	-0.38%	-1.12%	-4.12%	0.00	0.13	0.13
IE0004680173	0468017	8.25 Treas Bnd 2015	105.17	-0.06%	-0.65%	-1.91%	-7.01%	0.01	0.63	0.63
IE0006857530	0685753	4.6 Treas Bnd 2016	105.91	-0.06%	-0.36%	-1.11%	-2.24%	0.02	1.25	1.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.57	-0.07%	-0.39%	-1.44%	0.78%	0.26	2.65	2.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.68	0.00%	-0.21%	-0.96%	4.28%	0.33	3.56	3.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	0.07%	-0.35%	-0.70%	6.99%	0.40	4.09	4.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.78	0.04%	-0.58%	-0.85%	7.03%	0.45	4.33	4.31
IE0034074488	3407448	4.5 Treas Bnd 2020	120.51	0.11%	-0.28%	-0.09%	10.10%	0.56	4.75	4.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.14	0.13%	-0.23%	0.10%	11.27%	0.57	5.21	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.07	0.15%	0.46%	2.33%	17.91%	1.08	7.12	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.60	0.12%	0.86%	2.89%		1.25	7.99	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.78	0.13%	1.01%	3.37%	21.10%	1.40	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.75	0.26%	3.20%			1.82	12.95	12.72

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Dec-2014	Week to Date 23-Dec-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.47	0.04%	0.01%	-0.01%	-3.98%	0.00	0.13	0.13
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	0.09%	0.05%	0.01%	-6.83%	0.01	0.63	0.63
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	0.02%	0.02%	-0.04%	-2.19%	0.02	1.25	1.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.67	0.02%	0.03%	-4.77%	0.76%	0.26	2.65	2.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.58	0.08%	0.13%	-3.71%	4.23%	0.33	3.56	3.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.98	0.14%	-0.02%	0.23%	6.83%	0.40	4.09	4.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.96	0.13%	-0.17%	-4.15%	6.95%	0.45	4.33	4.31
IE0034074488	3407448	4.5 Treas Bnd 2020	123.66	0.18%	0.04%	0.83%	9.80%	0.56	4.75	4.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	0.21%	0.12%	-2.80%	11.16%	0.57	5.21	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.11	0.20%	0.73%	3.09%	17.38%	1.08	7.12	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28	0.17%	1.09%	3.57%		1.25	7.99	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.10	0.20%	1.32%	4.29%	20.32%	1.40	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.07	0.30%	3.39%			1.82	12.95	12.72