

Irish Stock Exchange Weekly Bond Index Report



Friday 2 January, 2015

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Bond Indices Performance

Index	Close Value 2-Jan-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 24-Dec-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.01	0.33%	0.34%	9.84%	0.34%	21.01%	5.34	5.29	0.89
All Bond Index (Return)	192.75	0.48%	0.42%	13.07%	0.42%	92.75%	5.34	5.29	0.89
Under 3 Bond Index (Clean)	96.92	-0.08%	-0.10%	-2.69%	-0.10%	-3.08%	1.65	1.65	0.15
Under 3 Bond Index (Return)	142.15	0.05%	-0.05%	-1.72%	-0.05%	42.15%	1.65	1.65	0.15
Under 5 Bond Index (Clean)	109.19	0.06%	0.06%	1.06%	0.06%	9.19%	3.05	3.04	0.31
Under 5 Bond Index (Return)	164.07	0.17%	0.11%	3.85%	0.11%	64.07%	3.05	3.04	0.31
Under 10 Bond Index (Clean)	118.23	0.25%	0.27%	7.49%	0.27%	18.23%	4.45	4.42	0.63
Under 10 Bond Index (Return)	183.25	0.35%	0.31%	10.43%	0.31%	83.25%	4.45	4.42	0.63
5 Plus Bond Index (Clean)	130.47	0.56%	0.57%	15.42%	0.57%	30.47%	7.03	6.96	1.08
5 Plus Bond Index (Return)	214.52	0.71%	0.65%	18.82%	0.65%	114.52%	7.03	6.96	1.08
10 Plus Bond Index (Clean)	140.51	0.77%	0.73%	22.74%	0.73%	40.51%	9.14	9.01	1.44
10 Plus Bond Index (Return)	242.46	1.02%	0.90%	27.62%	0.90%	142.46%	9.14	9.01	1.44

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
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.54	3.92	318	104.46	0.00	2,230	2,242	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.08	3.07	134	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.87	3.26	259	109.13	0.00	8,132	8,609	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.59	1.15	76	115.73	0.00	6,389	7,321	7394
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.79	0.94	76	116.72	0.00	9,256	10,717	10803
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.77	2.39	198	120.16	0.00	7,700	9,068	9252
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.91	1.23	76	127.14	0.00	6,767	8,520	8603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.71	3.19	259	123.90	0.00	11,709	14,134	14508
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.50	1.04	76	126.54	0.00	9,052	11,360	11454
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.63	3.08	288	125.71	0.00	5,480	6,719	6888
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.32	2.70	290	122.02	0.00	8,137	9,709	9928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.66	4.36	295	143.03	0.00	11,745	16,286	16799
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.67	0.34	52	109.01	0.00	3,850	4,184	4197

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Jan-2015	Week to Date 24-Dec-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.54	-0.08%	-0.07%	-4.15%	-0.07%	0.00	0.12	0.12
IE0004680173	0468017	8.25 Treas Bnd 2015	105.08	-0.15%	-0.13%	-7.09%	-0.13%	0.01	0.62	0.62
IE0006857530	0685753	4.6 Treas Bnd 2016	105.87	-0.09%	-0.10%	-2.28%	-0.10%	0.01	1.24	1.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.59	-0.05%	-0.11%	0.79%	-0.11%	0.23	2.64	2.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	0.10%	0.09%	4.38%	0.09%	0.30	3.55	3.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.77	0.19%	0.15%	7.11%	0.15%	0.36	4.08	4.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.91	0.15%	0.28%	7.15%	0.28%	0.41	4.32	4.30
IE0034074488	3407448	4.5 Treas Bnd 2020	120.71	0.28%	0.45%	10.28%	0.45%	0.51	4.74	4.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.50	0.42%	0.15%	11.59%	0.15%	0.51	5.20	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.63	0.61%	0.49%	18.45%	0.49%	1.01	7.11	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.32	0.72%	1.04%		1.04%	1.17	7.98	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.66	0.77%	0.73%	21.88%	0.73%	1.32	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.67	1.11%	1.46%		1.46%	1.75	12.95	12.73

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Jan-2015	Week to Date 24-Dec-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.46	0.04%	-0.02%	-3.98%	-0.02%	0.00	0.12	0.12
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	0.05%	-0.07%	-6.87%	-0.07%	0.01	0.62	0.62
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	0.02%	-0.05%	-2.19%	-0.05%	0.01	1.24	1.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.73	0.08%	-0.05%	0.81%	-0.05%	0.23	2.64	2.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.72	0.20%	0.13%	4.37%	0.13%	0.30	3.55	3.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.16	0.28%	0.18%	6.99%	0.18%	0.36	4.08	4.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.14	0.28%	0.33%	7.10%	0.33%	0.41	4.32	4.30
IE0034074488	3407448	4.5 Treas Bnd 2020	123.90	0.37%	0.47%	10.02%	0.47%	0.51	4.74	4.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.54	0.53%	0.19%	11.51%	0.19%	0.51	5.20	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.71	0.68%	0.51%	17.94%	0.51%	1.01	7.11	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.02	0.78%	1.05%		1.05%	1.17	7.98	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.03	0.85%	0.75%	21.10%	0.75%	1.32	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.01	1.17%	1.48%		1.48%	1.75	12.95	12.73