

Irish Stock Exchange Weekly Bond Index Report

Friday 23 January, 2015

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Bond Indices Performance

Index	Close Value 23-Jan-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 16-Jan-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.99	0.62%	1.16%	1.16%	1.16%	21.99%	5.40	5.36	0.73
All Bond Index (Return)	194.68	0.68%	1.43%	1.43%	1.43%	94.68%	5.40	5.36	0.73
Under 3 Bond Index (Clean)	96.77	0.05%	-0.25%	-0.25%	-0.25%	-3.23%	1.60	1.60	0.09
Under 3 Bond Index (Return)	142.30	0.14%	0.06%	0.06%	0.06%	42.30%	1.60	1.60	0.09
Under 5 Bond Index (Clean)	109.25	0.22%	0.12%	0.12%	0.12%	9.25%	2.99	2.99	0.22
Under 5 Bond Index (Return)	164.56	0.30%	0.41%	0.41%	0.41%	64.56%	2.99	2.99	0.22
Under 10 Bond Index (Clean)	118.78	0.44%	0.74%	0.74%	0.74%	18.78%	4.51	4.49	0.51
Under 10 Bond Index (Return)	184.49	0.51%	0.99%	0.99%	0.99%	84.49%	4.51	4.49	0.51
5 Plus Bond Index (Clean)	132.20	0.90%	1.91%	1.91%	1.91%	32.20%	7.07	7.00	0.88
5 Plus Bond Index (Return)	217.74	0.95%	2.16%	2.16%	2.16%	117.74%	7.07	7.00	0.88
10 Plus Bond Index (Clean)	143.77	1.40%	3.07%	3.07%	3.07%	43.77%	9.21	9.10	1.19
10 Plus Bond Index (Return)	248.44	1.43%	3.38%	3.38%	3.38%	148.44%	9.21	9.10	1.19

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	Clean	Dirty
											O/S(m)	Price	Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.28	4.18	339	104.45	0.00	2,230	2,236	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.61	3.55	155	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.62	3.53	280	109.15	0.00	8,132	8,589	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.56	1.46	97	116.02	0.00	6,389	7,320	7413
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	1.20	97	117.15	0.00	9,256	10,733	10843
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.03	2.64	219	120.67	0.00	7,700	9,089	9292
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.18	1.57	97	127.75	0.00	6,767	8,538	8644
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.02	3.45	280	124.48	0.00	11,609	14,049	14450
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.54	1.33	97	126.86	0.00	8,552	10,736	10849
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.27	0.02	9	101.29	0.00	4,000	4,051	4052
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.61	3.30	309	127.91	0.00	5,480	6,828	7009
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.78	2.90	311	124.68	0.00	8,137	9,909	10145
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.31	4.68	316	145.98	0.00	11,745	16,597	17146
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.82	0.48	73	113.30	0.00	4,250	4,795	4815

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Jan-2015	Week to Date 16-Jan-2015	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.28	-0.09%	-0.34%	-0.34%	-0.34%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	104.61	-0.14%	-0.59%	-0.59%	-0.59%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.62	-0.04%	-0.33%	-0.33%	-0.33%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.56	0.21%	-0.13%	-0.13%	-0.13%	0.14	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	0.27%	0.24%	0.24%	0.24%	0.19	3.49	3.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.03	0.36%	0.37%	0.37%	0.37%	0.26	4.03	4.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.18	0.38%	0.49%	0.49%	0.49%	0.31	4.26	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	121.02	0.40%	0.71%	0.71%	0.71%	0.42	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.54	0.50%	0.18%	0.18%	0.18%	0.47	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.27	0.67%				0.62	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.61	0.97%	2.11%	2.11%	2.11%	0.77	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.78	1.05%	3.13%	3.13%	3.13%	0.91	7.94	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	1.22%	2.65%	2.65%	2.65%	1.07	8.16	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.82	2.05%	5.33%	5.33%	5.33%	1.46	12.95	12.77

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Jan-2015	Week to Date 16-Jan-2015	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	0.00%	-0.03%	-0.03%	-0.03%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	0.01%	-0.06%	-0.06%	-0.06%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	0.04%	-0.03%	-0.03%	-0.03%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.02	0.30%	0.20%	0.20%	0.20%	0.14	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.15	0.34%	0.50%	0.50%	0.50%	0.19	3.49	3.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.67	0.42%	0.61%	0.61%	0.61%	0.26	4.03	4.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.75	0.47%	0.81%	0.81%	0.81%	0.31	4.26	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	124.48	0.46%	0.94%	0.94%	0.94%	0.42	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.86	0.57%	0.45%	0.45%	0.45%	0.47	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.29	0.68%				0.62	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.91	1.00%	2.27%	2.27%	2.27%	0.77	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.68	1.08%	3.25%	3.25%	3.25%	0.91	7.94	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.98	1.25%	2.83%	2.83%	2.83%	1.07	8.16	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.30	2.08%	5.47%	5.47%	5.47%	1.46	12.95	12.77