

Irish Stock Exchange Weekly Bond Index Report

Friday 13 February, 2015

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 13-Feb-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-Feb-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.37	0.00%	-0.08%	0.65%	0.65%	21.37%	6.06	6.00	0.95
All Bond Index (Return)	194.13	0.07%	0.06%	1.14%	1.14%	94.13%	6.06	6.00	0.95
Under 3 Bond Index (Clean)	96.58	-0.05%	-0.10%	-0.45%	-0.45%	-3.42%	1.76	1.76	0.06
Under 3 Bond Index (Return)	142.39	0.04%	0.07%	0.12%	0.12%	42.39%	1.76	1.76	0.06
Under 5 Bond Index (Clean)	109.02	0.01%	0.01%	-0.09%	-0.09%	9.02%	3.09	3.08	0.22
Under 5 Bond Index (Return)	164.62	0.09%	0.17%	0.44%	0.44%	64.62%	3.09	3.08	0.22
Under 10 Bond Index (Clean)	118.32	0.03%	-0.04%	0.35%	0.35%	18.32%	4.56	4.53	0.55
Under 10 Bond Index (Return)	184.17	0.10%	0.10%	0.81%	0.81%	84.17%	4.56	4.53	0.55
5 Plus Bond Index (Clean)	131.28	-0.01%	-0.14%	1.20%	1.20%	31.28%	7.91	7.82	1.13
5 Plus Bond Index (Return)	216.65	0.05%	-0.02%	1.65%	1.65%	116.65%	7.91	7.82	1.13
10 Plus Bond Index (Clean)	142.40	-0.10%	-0.24%	2.09%	2.09%	42.40%	11.24	11.07	1.51
10 Plus Bond Index (Return)	246.59	-0.04%	-0.12%	2.61%	2.61%	146.59%	11.24	11.07	1.51

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	100.02	4.44	360	104.45	0.00	2,230	2,230	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.15	4.01	175	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.36	3.79	301	109.15	0.00	8,132	8,568	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.39	1.78	118	116.17	0.00	6,389	7,308	7422
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	1.46	118	117.21	0.00	9,256	10,714	10848
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.81	2.89	240	120.70	0.00	7,700	9,071	9294
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.76	1.91	118	127.67	0.00	6,767	8,510	8639
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.61	3.71	301	124.32	0.00	11,609	14,002	14432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.99	1.62	118	126.60	0.00	8,252	10,314	10447
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.66	0.07	30	100.73	0.00	4,000	4,026	4029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.68	3.53	330	127.21	0.00	5,480	6,777	6970
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.69	3.09	332	123.79	0.00	8,137	9,821	10072
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.93	4.99	337	144.91	0.00	11,745	16,435	17021
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.70	0.62	94	112.31	0.00	4,925	5,417	5447
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.94	0.02	3	99.95	0.00	4,000	3,998	3998

Irish Stock Exchange Weekly Bond Index Report

Friday 13 February, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Feb-2015	Week to Date 6-Feb-2015	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.02	-0.08%	-0.19%	-0.60%	-0.60%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	104.15	-0.15%	-0.30%	-1.02%	-1.02%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	105.36	-0.07%	-0.15%	-0.58%	-0.58%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.39	-0.02%	-0.04%	-0.28%	-0.28%	0.09	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	0.05%	0.06%	0.07%	0.07%	0.18	3.44	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.81	0.06%	0.12%	0.18%	0.18%	0.26	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.76	0.04%	0.04%	0.16%	0.16%	0.33	4.21	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	120.61	0.12%	0.08%	0.36%	0.36%	0.45	4.63	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.99	0.07%	0.06%	-0.26%	-0.26%	0.51	5.08	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.66	0.10%	-0.09%			0.70	6.85	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.68	-0.03%	-0.24%	1.35%	1.35%	0.86	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.69	-0.05%	-0.36%	2.21%	2.21%	1.00	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.93	-0.10%	-0.25%	1.65%	1.65%	1.17	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.70	-0.21%	-0.36%	4.29%	4.29%	1.53	12.88	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.94	0.01%				2.00	22.40	21.96

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Feb-2015	Week to Date 6-Feb-2015	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	0.00%	-0.01%	-0.03%	-0.03%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	0.00%	-0.02%	-0.06%	-0.06%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	0.01%	0.01%	-0.03%	-0.03%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.17	0.07%	0.14%	0.32%	0.32%	0.09	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.21	0.12%	0.21%	0.55%	0.55%	0.18	3.44	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.70	0.13%	0.26%	0.64%	0.64%	0.26	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.67	0.13%	0.22%	0.74%	0.74%	0.33	4.21	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	124.32	0.18%	0.22%	0.81%	0.81%	0.45	4.63	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.60	0.15%	0.21%	0.24%	0.24%	0.51	5.08	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	0.12%	-0.06%			0.70	6.85	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.21	0.03%	-0.12%	1.71%	1.71%	0.86	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.79	0.00%	-0.25%	2.51%	2.51%	1.00	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.91	-0.02%	-0.10%	2.08%	2.08%	1.17	8.09	7.99

Irish Stock Exchange Weekly Bond Index Report

Friday 13 February, 2015

Irish  Stock Exchange

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.31	-0.17%	-0.28%	4.55%	4.55%	1.53	12.88	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.95	0.02%				2.00	22.40	21.96