

Irish Stock Exchange Weekly Bond Index Report

Friday 7 November, 2014

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 7-Nov-2014	Week to Date 31-Oct-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.15	0.12%	0.12%	-0.61%	8.16%	19.15%	5.41	5.34	1.25	
All Bond Index (Return)	188.64	0.21%	0.21%	-0.17%	10.66%	88.64%	5.41	5.34	1.25	
Under 3 Bond Index (Clean)	97.47	-0.05%	-0.05%	-0.57%	-2.14%	-2.53%	1.81	1.80	0.21	
Under 3 Bond Index (Return)	141.97	0.03%	0.03%	-0.16%	-1.84%	41.97%	1.81	1.80	0.21	
Under 5 Bond Index (Clean)	109.37	0.01%	0.01%	-0.73%	1.22%	9.37%	3.20	3.18	0.45	
Under 5 Bond Index (Return)	163.29	0.09%	0.09%	-0.29%	3.35%	63.29%	3.20	3.18	0.45	
Under 10 Bond Index (Clean)	117.26	0.05%	0.05%	-0.68%	6.61%	17.26%	4.57	4.53	0.91	
Under 10 Bond Index (Return)	180.70	0.13%	0.13%	-0.26%	8.89%	80.70%	4.57	4.53	0.91	
5 Plus Bond Index (Clean)	126.79	0.22%	0.22%	-0.45%	12.17%	26.79%	7.10	6.99	1.52	
5 Plus Bond Index (Return)	207.34	0.30%	0.30%	-0.04%	14.85%	107.34%	7.10	6.99	1.52	
10 Plus Bond Index (Clean)	133.88	0.53%	0.53%	-0.20%	16.95%	33.88%	9.18	9.00	2.00	
10 Plus Bond Index (Return)	229.63	0.62%	0.62%	0.25%	20.87%	129.63%	9.18	9.00	2.00	

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	101.21	3.23	262	104.44	0.00	2,230	2,257	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.32	1.81	79	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.52	2.56	203	109.08	0.00	8,132	8,662	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.13	0.30	20	115.43	0.00	6,389	7,356	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.70	0.25	20	115.95	0.00	9,256	10,709	10732
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.62	1.71	142	119.33	0.00	7,700	9,057	9188
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.84	0.32	20	126.17	0.00	6,767	8,515	8537
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.82	2.50	203	122.32	0.00	11,809	14,149	14445
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.08	0.27	20	124.35	0.00	9,052	11,232	11257
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.95	2.48	232	121.43	0.00	5,480	6,518	6654
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.78	2.18	234	116.96	0.00	8,137	9,339	9517
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.02	3.54	239	136.55	0.00	11,745	15,623	16038
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	100.37	0.00	0	100.37	0.00	3,750	3,764	3764

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Nov-2014	Week to Date 31-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.21	-0.07%	-0.07%	-0.50%	-3.51%	0.03	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	106.32	-0.14%	-0.14%	-0.84%	-6.00%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	106.52	-0.08%	-0.08%	-0.53%	-1.67%	0.05	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.13	-0.01%	-0.01%	-0.96%	1.26%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.70	0.00%	0.00%	-0.93%	4.30%	0.46	3.70	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	0.06%	0.06%	-0.71%	6.98%	0.51	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.84	0.11%	0.11%	-0.79%	7.09%	0.57	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.82	0.05%	0.05%	-0.66%	9.47%	0.76	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.08	0.12%	0.12%	-0.75%	10.33%	0.83	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.95	0.12%	0.12%	-0.28%	14.90%	1.47	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.78	0.14%	0.14%	-0.43%		1.68	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.02	0.53%	0.53%	-0.20%	16.92%	1.86	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	100.37					2.37	12.99	12.69

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Nov-2014	Week to Date 31-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.44	0.01%	0.01%	-0.03%	-4.00%	0.03	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	0.01%	0.01%	-0.05%	-6.89%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	0.00%	0.00%	-0.09%	-2.23%	0.05	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.43	0.08%	0.08%	-4.97%	0.54%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.95	0.08%	0.08%	-4.23%	3.67%	0.46	3.70	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.33	0.13%	0.13%	-0.32%	6.25%	0.51	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.17	0.20%	0.20%	-4.75%	6.28%	0.57	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	122.32	0.12%	0.12%	-0.27%	8.61%	0.76	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.35	0.20%	0.20%	-4.17%	9.59%	0.83	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.43	0.17%	0.17%	0.06%	13.93%	1.47	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.96	0.19%	0.19%	-0.12%		1.68	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.55	0.59%	0.59%	0.22%	15.62%	1.86	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	100.37					2.37	12.99	12.69