

Irish Stock Exchange Weekly Bond Index Report

Friday 14 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 14-Nov-2014	Week to Date 7-Nov-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.58	0.36%	0.48%	-0.25%	8.54%	19.58%	5.40	5.34	1.18	
All Bond Index (Return)	189.44	0.42%	0.63%	0.25%	11.13%	89.44%	5.40	5.34	1.18	
Under 3 Bond Index (Clean)	97.39	-0.08%	-0.13%	-0.65%	-2.21%	-2.61%	1.79	1.78	0.21	
Under 3 Bond Index (Return)	141.98	0.01%	0.04%	-0.15%	-1.83%	41.98%	1.79	1.78	0.21	
Under 5 Bond Index (Clean)	109.40	0.02%	0.03%	-0.71%	1.25%	9.40%	3.18	3.17	0.42	
Under 5 Bond Index (Return)	163.46	0.10%	0.20%	-0.19%	3.46%	63.46%	3.18	3.17	0.42	
Under 10 Bond Index (Clean)	117.55	0.24%	0.30%	-0.44%	6.87%	17.55%	4.56	4.52	0.85	
Under 10 Bond Index (Return)	181.27	0.31%	0.44%	0.06%	9.23%	81.27%	4.56	4.52	0.85	
5 Plus Bond Index (Clean)	127.57	0.61%	0.83%	0.15%	12.86%	27.57%	7.09	6.99	1.43	
5 Plus Bond Index (Return)	208.72	0.67%	0.97%	0.63%	15.61%	108.72%	7.09	6.99	1.43	
10 Plus Bond Index (Clean)	135.03	0.86%	1.39%	0.66%	17.96%	35.03%	9.18	9.01	1.90	
10 Plus Bond Index (Return)	231.73	0.91%	1.53%	1.16%	21.97%	131.73%	9.18	9.01	1.90	

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	101.13	3.32	269	104.45	0.00	2,230	2,255	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	106.17	1.97	86	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	106.44	2.65	210	109.09	0.00	8,132	8,656	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	115.04	0.41	27	115.44	0.00	6,389	7,350	7376
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	115.73	0.33	27	116.06	0.00	9,256	10,711	10742
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	117.72	1.80	149	119.52	0.00	7,700	9,065	9203
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	126.05	0.44	27	126.49	0.00	6,767	8,529	8559
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	120.21	2.59	210	122.80	0.00	11,809	14,195	14501
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	124.55	0.37	27	124.92	0.00	9,052	11,274	11307
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	119.68	2.55	239	122.23	0.00	5,480	6,558	6698
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	115.70	2.25	241	117.94	0.00	8,137	9,414	9597
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	134.05	3.64	246	137.69	0.00	11,745	15,745	16172
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	101.59	0.02	3	101.61	0.00	3,750	3,810	3810

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Nov-2014	Week to Date 7-Nov-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.13	-0.08%	-0.15%	-0.58%	-3.59%	0.01	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	106.17	-0.14%	-0.28%	-0.98%	-6.13%	0.03	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	106.44	-0.08%	-0.16%	-0.61%	-1.75%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.04	-0.08%	-0.09%	-1.04%	1.18%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	0.02%	0.02%	-0.91%	4.33%	0.44	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.72	0.09%	0.15%	-0.62%	7.07%	0.48	4.22	4.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.05	0.17%	0.28%	-0.63%	7.27%	0.52	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.21	0.32%	0.37%	-0.34%	9.82%	0.68	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.55	0.38%	0.50%	-0.37%	10.75%	0.74	5.33	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.68	0.61%	0.73%	0.32%	15.60%	1.38	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.70	0.80%	0.94%	0.37%		1.58	8.09	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.05	0.78%	1.31%	0.58%	17.83%	1.76	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.59	1.22%				2.28	12.99	12.70

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Nov-2014	Week to Date 7-Nov-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	0.01%	0.02%	-0.03%	-4.00%	0.01	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	0.01%	0.02%	-0.04%	-6.88%	0.03	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	0.01%	0.01%	-0.08%	-2.23%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.44	0.01%	0.09%	-4.96%	0.56%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.06	0.10%	0.17%	-4.14%	3.77%	0.44	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.52	0.16%	0.29%	-0.16%	6.42%	0.48	4.22	4.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.49	0.26%	0.46%	-4.51%	6.55%	0.52	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.80	0.39%	0.51%	0.12%	9.03%	0.68	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.92	0.45%	0.65%	-3.74%	10.08%	0.74	5.33	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.23	0.66%	0.83%	0.72%	14.68%	1.38	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.94	0.84%	1.04%	0.72%		1.58	8.09	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.69	0.83%	1.43%	1.05%	16.58%	1.76	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.61	1.24%				2.28	12.99	12.70