

Irish Stock Exchange Weekly Bond Index Report

Friday 21 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 21-Nov-2014	Week to Date 14-Nov-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.96	0.32%	0.80%	0.07%	8.89%	19.96%	5.40	5.34	1.11	
All Bond Index (Return)	190.18	0.39%	1.03%	0.64%	11.57%	90.18%	5.40	5.34	1.11	
Under 3 Bond Index (Clean)	97.34	-0.05%	-0.18%	-0.70%	-2.26%	-2.66%	1.77	1.77	0.19	
Under 3 Bond Index (Return)	142.03	0.03%	0.08%	-0.12%	-1.80%	42.03%	1.77	1.77	0.19	
Under 5 Bond Index (Clean)	109.42	0.02%	0.05%	-0.69%	1.26%	9.42%	3.16	3.15	0.39	
Under 5 Bond Index (Return)	163.62	0.10%	0.30%	-0.09%	3.56%	63.62%	3.16	3.15	0.39	
Under 10 Bond Index (Clean)	117.81	0.22%	0.52%	-0.22%	7.10%	17.81%	4.55	4.51	0.79	
Under 10 Bond Index (Return)	181.80	0.29%	0.74%	0.35%	9.55%	81.80%	4.55	4.51	0.79	
5 Plus Bond Index (Clean)	128.28	0.56%	1.39%	0.71%	13.48%	28.28%	7.08	6.99	1.35	
5 Plus Bond Index (Return)	210.01	0.61%	1.59%	1.25%	16.32%	110.01%	7.08	6.99	1.35	
10 Plus Bond Index (Clean)	136.09	0.79%	2.19%	1.45%	18.88%	36.09%	9.17	9.01	1.81	
10 Plus Bond Index (Return)	233.67	0.84%	2.39%	2.01%	22.99%	133.67%	9.17	9.01	1.81	

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	101.05	3.40	276	104.45	0.00	2,230	2,253	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.01	2.13	93	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.36	2.74	217	109.09	0.00	8,132	8,649	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.51	34	115.53	0.00	6,389	7,349	7382
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.79	0.42	34	116.21	0.00	9,256	10,717	10756
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.78	1.88	156	119.66	0.00	7,700	9,069	9214
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.17	0.55	34	126.72	0.00	6,767	8,537	8574
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.48	2.68	217	123.16	0.00	11,809	14,228	14543
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.95	0.47	34	125.41	0.00	9,052	11,310	11352
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.43	2.63	246	123.06	0.00	5,480	6,599	6743
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.63	2.31	248	118.94	0.00	8,137	9,490	9678
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.01	3.74	253	138.76	0.00	11,745	15,858	16297
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.67	0.07	10	102.74	0.00	3,750	3,850	3853

Irish Stock Exchange Weekly Bond Index Report

Friday 21 November, 2014

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 21-Nov-2014	Week to Date 14-Nov-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.05	-0.08%	-0.24%	-0.66%	-3.67%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	106.01	-0.15%	-0.43%	-1.13%	-6.27%	0.02	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	106.36	-0.08%	-0.23%	-0.69%	-1.82%	0.04	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	-0.01%	-0.10%	-1.05%	1.17%	0.28	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	0.05%	0.08%	-0.86%	4.38%	0.41	3.67	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.78	0.05%	0.20%	-0.57%	7.12%	0.45	4.20	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.17	0.09%	0.37%	-0.54%	7.36%	0.48	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	120.48	0.23%	0.60%	-0.11%	10.08%	0.63	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	0.32%	0.82%	-0.06%	11.10%	0.67	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.43	0.63%	1.36%	0.96%	16.33%	1.29	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.63	0.80%	1.76%	1.18%		1.48	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.01	0.72%	2.04%	1.30%	18.67%	1.67	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.67	1.07%				2.19	12.98	12.70

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Nov-2014	Week to Date 14-Nov-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	0.00%	0.02%	-0.03%	-3.99%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	0.00%	0.03%	-0.04%	-6.88%	0.02	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	0.00%	0.01%	-0.08%	-2.22%	0.04	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.53	0.08%	0.17%	-4.89%	0.64%	0.28	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.21	0.13%	0.30%	-4.02%	3.90%	0.41	3.67	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	0.12%	0.41%	-0.04%	6.54%	0.45	4.20	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.72	0.18%	0.64%	-4.33%	6.74%	0.48	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	123.16	0.29%	0.80%	0.42%	9.35%	0.63	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.41	0.40%	1.05%	-3.36%	10.52%	0.67	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.06	0.68%	1.52%	1.40%	15.46%	1.29	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.94	0.84%	1.89%	1.57%		1.48	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.76	0.77%	2.21%	1.83%	17.49%	1.67	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.74	1.11%				2.19	12.98	12.70