

Irish Stock Exchange Weekly Bond Index Report

Friday 28 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 28-Nov-2014	Week to Date 21-Nov-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	120.52	0.46%	1.27%	0.53%	9.39%	20.52%	5.39	5.34	1.02	
All Bond Index (Return)	191.19	0.53%	1.56%	1.18%	12.16%	91.19%	5.39	5.34	1.02	
Under 3 Bond Index (Clean)	97.30	-0.04%	-0.23%	-0.74%	-2.31%	-2.70%	1.75	1.75	0.17	
Under 3 Bond Index (Return)	142.09	0.04%	0.12%	-0.08%	-1.76%	42.09%	1.75	1.75	0.17	
Under 5 Bond Index (Clean)	109.53	0.10%	0.15%	-0.59%	1.37%	9.53%	3.14	3.13	0.33	
Under 5 Bond Index (Return)	163.92	0.18%	0.48%	0.09%	3.75%	63.92%	3.14	3.13	0.33	
Under 10 Bond Index (Clean)	118.17	0.31%	0.83%	0.09%	7.43%	18.17%	4.53	4.50	0.71	
Under 10 Bond Index (Return)	182.49	0.38%	1.12%	0.73%	9.97%	82.49%	4.53	4.50	0.71	
5 Plus Bond Index (Clean)	129.22	0.74%	2.14%	1.45%	14.32%	29.22%	7.08	6.99	1.24	
5 Plus Bond Index (Return)	211.67	0.79%	2.39%	2.05%	17.24%	111.67%	7.08	6.99	1.24	
10 Plus Bond Index (Clean)	137.67	1.16%	3.37%	2.63%	20.26%	37.67%	9.17	9.02	1.68	
10 Plus Bond Index (Return)	236.48	1.20%	3.62%	3.23%	24.47%	136.48%	9.17	9.02	1.68	

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	Annual	100.97	3.49	283	104.46	0.00	2,230	2,252	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.85	2.29	100	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.29	2.82	224	109.11	0.00	8,132	8,643	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.62	41	115.63	0.00	6,389	7,349	7388
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.91	0.51	41	116.42	0.00	9,256	10,728	10775
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.04	1.97	163	120.00	0.00	7,700	9,089	9240
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.52	0.66	41	127.18	0.00	6,767	8,561	8606
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.85	2.76	224	123.61	0.00	11,809	14,271	14597
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.43	0.56	41	125.99	0.00	9,052	11,354	11405
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.51	2.70	253	124.21	0.00	5,480	6,658	6806
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.60	2.38	255	119.97	0.00	8,137	9,569	9762
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.40	3.85	260	140.25	0.00	11,745	16,021	16473
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.41	0.11	17	104.52	0.00	3,750	3,915	3919

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Nov-2014	Week to Date 21-Nov-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.97	-0.08%	-0.32%	-0.74%	-3.75%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	105.85	-0.15%	-0.57%	-1.27%	-6.41%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	106.29	-0.07%	-0.30%	-0.76%	-1.89%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	0.00%	-0.11%	-1.05%	1.17%	0.25	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.91	0.11%	0.18%	-0.75%	4.49%	0.36	3.65	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.04	0.22%	0.42%	-0.35%	7.36%	0.39	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.52	0.28%	0.65%	-0.26%	7.66%	0.40	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	120.85	0.30%	0.91%	0.19%	10.41%	0.55	4.84	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.43	0.39%	1.21%	0.33%	11.53%	0.59	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.51	0.89%	2.27%	1.86%	17.36%	1.17	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.60	0.83%	2.60%	2.02%		1.37	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.40	1.03%	3.08%	2.34%	19.89%	1.54	8.26	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.41	1.69%				2.06	12.99	12.73

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Nov-2014	Week to Date 21-Nov-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.46	0.01%	0.02%	-0.02%	-3.99%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	0.01%	0.03%	-0.03%	-6.87%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	0.01%	0.03%	-0.06%	-2.21%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.63	0.09%	0.26%	-4.80%	0.72%	0.25	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.42	0.18%	0.48%	-3.84%	4.09%	0.36	3.65	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.00	0.29%	0.70%	0.24%	6.85%	0.39	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.18	0.37%	1.01%	-3.99%	7.13%	0.40	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	123.61	0.37%	1.17%	0.78%	9.75%	0.55	4.84	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.99	0.46%	1.52%	-2.91%	11.03%	0.59	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.21	0.93%	2.47%	2.35%	16.54%	1.17	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	0.87%	2.78%	2.45%		1.37	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.25	1.07%	3.31%	2.93%	18.75%	1.54	8.26	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.52	1.73%				2.06	12.99	12.73