

Irish Stock Exchange Weekly Bond Index Report

Friday 31 October, 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 31-Oct-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 24-Oct-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.00	0.21%	-0.73%	-0.73%	8.02%	19.00%	5.15	5.09	1.18
All Bond Index (Return)	188.25	0.28%	-0.38%	-0.38%	10.43%	88.25%	5.15	5.09	1.18
Under 3 Bond Index (Clean)	97.52	-0.13%	-0.52%	-0.52%	-2.09%	-2.48%	1.83	1.82	0.23
Under 3 Bond Index (Return)	141.92	-0.05%	-0.19%	-0.19%	-1.88%	41.92%	1.83	1.82	0.23
Under 5 Bond Index (Clean)	109.36	-0.04%	-0.74%	-0.74%	1.21%	9.36%	3.22	3.20	0.47
Under 5 Bond Index (Return)	163.14	0.04%	-0.39%	-0.39%	3.25%	63.14%	3.22	3.20	0.47
Under 10 Bond Index (Clean)	117.20	0.12%	-0.73%	-0.73%	6.55%	17.20%	4.59	4.55	0.94
Under 10 Bond Index (Return)	180.47	0.20%	-0.38%	-0.38%	8.75%	80.47%	4.59	4.55	0.94
5 Plus Bond Index (Clean)	126.52	0.42%	-0.67%	-0.67%	11.93%	26.52%	6.73	6.64	1.45
5 Plus Bond Index (Return)	206.72	0.48%	-0.34%	-0.34%	14.50%	106.72%	6.73	6.64	1.45
10 Plus Bond Index (Clean)	133.18	0.71%	-0.72%	-0.72%	16.33%	33.18%	8.30	8.14	1.93
10 Plus Bond Index (Return)	228.22	0.77%	-0.37%	-0.37%	20.12%	128.22%	8.30	8.14	1.93

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	101.29	3.14	255	104.43	0.00	2,230	2,259	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.46	1.65	72	108.11	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.61	2.47	196	109.08	0.00	8,132	8,669	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.14	0.20	13	115.33	0.00	6,389	7,356	7369
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.70	0.16	13	115.86	0.00	9,256	10,709	10724
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.54	1.63	135	119.17	0.00	7,700	9,051	9176
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.70	0.21	13	125.91	0.00	6,767	8,506	8520
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.76	2.42	196	122.18	0.00	11,809	14,143	14428
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.93	0.18	13	124.11	0.00	9,052	11,218	11234
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.81	2.40	225	121.22	0.00	5,480	6,510	6642
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.62	2.12	227	116.73	0.00	8,137	9,326	9498
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.32	3.43	232	135.75	0.00	11,745	15,541	15945

Irish Stock Exchange Weekly Bond Index Report

Friday 31 October, 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 31-Oct-2014	Week to Date 24-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.29	-0.11%	-0.42%	-0.42%	-3.44%	0.06	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	106.46	-0.14%	-0.71%	-0.71%	-5.87%	0.05	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	106.61	-0.10%	-0.45%	-0.45%	-1.59%	0.05	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.14	-0.17%	-0.95%	-0.95%	1.28%	0.34	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.70	-0.04%	-0.94%	-0.94%	4.30%	0.48	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.54	0.08%	-0.77%	-0.77%	6.91%	0.54	4.25	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.70	0.03%	-0.90%	-0.90%	6.97%	0.62	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.76	0.06%	-0.71%	-0.71%	9.42%	0.78	4.91	4.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.93	0.09%	-0.87%	-0.87%	10.19%	0.86	5.36	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.81	0.62%	-0.40%	-0.40%	14.76%	1.49	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.62	0.72%	-0.57%	-0.57%		1.70	8.12	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.32	0.71%	-0.72%	-0.72%	16.31%	1.93	8.30	8.14

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 31-Oct-2014	Week to Date 24-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.43	-0.02%	-0.05%	-0.05%	-4.01%	0.06	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	108.11	-0.01%	-0.06%	-0.06%	-6.90%	0.05	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	-0.02%	-0.09%	-0.09%	-2.24%	0.05	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.33	-0.08%	-5.05%	-5.05%	0.46%	0.34	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.86	0.03%	-4.30%	-4.30%	3.59%	0.48	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.17	0.15%	-0.45%	-0.45%	6.11%	0.54	4.25	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.91	0.12%	-4.94%	-4.94%	6.07%	0.62	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.18	0.13%	-0.38%	-0.38%	8.48%	0.78	4.91	4.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.11	0.17%	-4.36%	-4.36%	9.37%	0.86	5.36	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.22	0.67%	-0.12%	-0.12%	13.73%	1.49	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.73	0.77%	-0.31%	-0.31%		1.70	8.12	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.75	0.77%	-0.37%	-0.37%	14.94%	1.93	8.30	8.14