

# Irish Stock Exchange Daily Bond Index Report

Monday 25 August, 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 25-Aug-2014	Previous Close Value 22-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.47	119.04	0.356%	1.59%	1.80%	8.44%	19.47%	5.22	5.16	1.19
All Bond Index (Return)	187.61	186.90	0.381%	1.83%	2.38%	10.06%	87.61%	5.22	5.16	1.19
Under 3 Bond Index (Clean)	98.42	98.38	0.044%	-0.24%	-0.35%	-1.18%	-1.58%	1.36	1.36	0.01
Under 3 Bond Index (Return)	142.16	142.05	0.078%	0.06%	0.31%	-1.71%	42.16%	1.36	1.36	0.01
Under 5 Bond Index (Clean)	110.22	110.05	0.159%	0.35%	0.26%	2.01%	10.22%	3.06	3.05	0.39
Under 5 Bond Index (Return)	163.20	162.89	0.188%	0.62%	0.88%	3.29%	63.20%	3.06	3.05	0.39
Under 10 Bond Index (Clean)	117.75	117.39	0.308%	1.28%	1.38%	7.05%	17.75%	4.64	4.59	0.94
Under 10 Bond Index (Return)	180.02	179.42	0.333%	1.53%	1.96%	8.48%	80.02%	4.64	4.59	0.94
5 Plus Bond Index (Clean)	126.63	126.03	0.475%	2.35%	2.73%	12.03%	26.63%	6.51	6.42	1.42
5 Plus Bond Index (Return)	205.47	204.46	0.496%	2.56%	3.29%	13.81%	105.47%	6.51	6.42	1.42
10 Plus Bond Index (Clean)	133.06	132.23	0.631%	3.34%	4.23%	16.24%	33.06%	8.48	8.32	1.98
10 Plus Bond Index (Return)	226.37	224.90	0.654%	3.57%	4.82%	19.15%	126.37%	8.48	8.32	1.98

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.16	2.32	188	104.48	0.00	2,230	2,278	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.01	0.16	7	108.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.52	1.63	129	109.14	0.00	8,132	8,743	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.39	4.69	311	121.08	0.00	6,389	7,437	7736
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.62	3.83	311	120.45	0.00	9,256	10,794	11149
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.21	0.82	68	119.03	0.00	7,700	9,102	9165
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.61	5.03	311	131.64	0.00	6,767	8,567	8907
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.31	1.59	129	121.90	0.00	11,809	14,207	14395
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.57	4.26	311	128.83	0.00	9,052	11,276	11662
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.38	1.69	158	120.07	0.00	5,480	6,487	6579
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.77	1.49	160	115.26	0.00	7,137	8,120	8226
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.21	2.44	165	134.65	0.00	11,745	15,528	15815



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Aug-2014	Previous Index Price 22-Aug-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.16	102.16	-0.003%	-0.298%	-0.625%	-2.612%	0.00	0.48	0.48
IE0004680173	0468017	8.25 Treas Bnd 2015	108.01	108.01	0.002%	-0.468%	-0.995%	-4.501%	0.01	0.97	0.97
IE0006857530	0685753	4.6 Treas Bnd 2016	107.52	107.46	0.056%	-0.218%	-0.281%	-0.757%	0.01	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.39	116.28	0.099%	0.097%	-0.019%	2.379%	0.25	2.87	2.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.62	116.40	0.193%	0.549%	0.406%	5.131%	0.44	3.77	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.21	117.84	0.307%	1.053%	1.056%	7.510%	0.55	4.44	4.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.61	126.22	0.305%	1.050%	0.937%	7.738%	0.62	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	120.31	119.90	0.344%	1.607%	1.596%	9.915%	0.80	5.09	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.57	124.10	0.376%	1.823%	2.035%	10.765%	0.87	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.38	117.69	0.586%	2.986%	3.422%	14.346%	1.59	7.44	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.77	113.05	0.632%	3.371%	4.303%		1.82	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.21	131.38	0.632%	3.340%	4.226%	16.208%	1.98	8.48	8.32

Return Price Performance			Index Price 25-Aug-2014	Previous Index Price 22-Aug-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.48	104.44	0.034%	0.003%	0.046%	-3.969%	0.00	0.48	0.48
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.10	0.065%	-7.035%	-6.946%	-6.851%	0.01	0.97	0.97
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.04	0.090%	0.073%	0.371%	-2.181%	0.01	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.08	120.92	0.132%	0.406%	0.684%	5.467%	0.25	2.87	2.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.45	120.19	0.218%	0.791%	0.975%	7.702%	0.44	3.77	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.03	118.63	0.336%	1.306%	1.631%	5.978%	0.55	4.44	4.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.64	131.20	0.331%	1.323%	1.606%	10.887%	0.62	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	121.90	121.45	0.371%	1.847%	2.162%	8.235%	0.80	5.09	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.83	128.32	0.396%	2.037%	2.590%	13.530%	0.87	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.07	119.35	0.605%	3.179%	3.908%	12.651%	1.59	7.44	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.26	114.52	0.649%	3.542%	4.738%		1.82	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.65	133.77	0.654%	3.571%	4.818%	14.010%	1.98	8.48	8.32