

# Irish Stock Exchange Weekly Bond Index Report

Friday 15 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 15-Aug-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 8-Aug-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	118.83	1.15%	1.05%	1.25%	7.86%	18.83%	5.22	5.16	1.30
All Bond Index (Return)	186.43	1.20%	1.19%	1.73%	9.37%	86.43%	5.22	5.16	1.30
Under 3 Bond Index (Clean)	98.49	-0.07%	-0.16%	-0.27%	-1.11%	-1.51%	1.39	1.39	0.02
Under 3 Bond Index (Return)	142.10	0.01%	0.02%	0.26%	-1.75%	42.10%	1.39	1.39	0.02
Under 5 Bond Index (Clean)	110.18	0.41%	0.31%	0.22%	1.97%	10.18%	3.08	3.07	0.43
Under 5 Bond Index (Return)	162.96	0.48%	0.47%	0.73%	3.14%	62.96%	3.08	3.07	0.43
Under 10 Bond Index (Clean)	117.31	1.00%	0.90%	0.99%	6.65%	17.31%	4.65	4.60	1.03
Under 10 Bond Index (Return)	179.16	1.06%	1.04%	1.47%	7.96%	79.16%	4.65	4.60	1.03
5 Plus Bond Index (Clean)	125.57	1.60%	1.49%	1.88%	11.09%	25.57%	6.51	6.42	1.55
5 Plus Bond Index (Return)	203.59	1.64%	1.62%	2.34%	12.77%	103.59%	6.51	6.42	1.55
10 Plus Bond Index (Clean)	131.19	2.00%	1.88%	2.76%	14.60%	31.19%	8.49	8.31	2.16
10 Plus Bond Index (Return)	222.99	2.05%	2.03%	3.25%	17.37%	122.99%	8.49	8.31	2.16

## 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	102.25	2.20	178	104.44	0.00	2,230	2,280	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.19	8.18	357	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	1.50	119	109.09	0.00	8,132	8,749	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.37	4.54	301	120.90	0.00	6,389	7,435	7725
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.51	3.71	301	120.22	0.00	9,256	10,784	11127
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.06	0.70	58	118.76	0.00	7,700	9,091	9145
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.42	4.87	301	131.29	0.00	6,767	8,554	8884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.72	1.47	119	121.18	0.00	11,809	14,137	14310
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.89	4.12	301	128.01	0.00	9,052	11,214	11587
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.20	1.58	148	118.78	0.00	5,480	6,422	6508
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	112.29	1.40	150	113.68	0.00	7,137	8,014	8113
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.35	2.29	155	132.64	0.00	11,745	15,309	15579



# Irish Stock Exchange Weekly Bond Index Report

Friday 15 August, 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 15-Aug-2014	Week to Date 8-Aug-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.25	-0.09%	-0.21%	-0.54%	-2.53%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	-0.14%	-0.31%	-0.83%	-4.35%	0.01	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	-0.07%	-0.15%	-0.21%	-0.68%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.37	0.17%	0.07%	-0.04%	2.35%	0.29	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.51	0.56%	0.45%	0.31%	5.03%	0.48	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.06	1.04%	0.93%	0.93%	7.38%	0.59	4.46	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	1.03%	0.90%	0.79%	7.58%	0.67	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.72	1.26%	1.11%	1.10%	9.37%	0.91	5.11	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.89	1.38%	1.26%	1.47%	10.16%	0.99	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.20	1.96%	1.96%	2.39%	13.20%	1.73	7.46	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.29	2.07%	2.02%	2.94%		1.98	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.35	2.00%	1.88%	2.76%	14.57%	2.16	8.49	8.31

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Aug-2014	Week to Date 8-Aug-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.44	0.00%	-0.03%	0.01%	-4.00%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	0.00%	0.01%	0.10%	0.21%	0.01	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	0.01%	0.03%	0.33%	-2.22%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.90	0.25%	0.26%	0.54%	5.31%	0.29	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.22	0.62%	0.60%	0.78%	7.49%	0.48	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.76	1.11%	1.08%	1.40%	5.74%	0.59	4.46	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.29	1.08%	1.05%	1.34%	10.59%	0.67	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	121.18	1.32%	1.25%	1.56%	7.60%	0.91	5.11	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.01	1.41%	1.39%	1.94%	12.81%	0.99	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	2.00%	2.07%	2.79%	11.44%	1.73	7.46	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.68	2.11%	2.13%	3.31%		1.98	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.64	2.05%	2.02%	3.25%	12.31%	2.16	8.49	8.31