

# Irish Stock Exchange Weekly Bond Index Report

Friday 10th October, 2014

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie  
www.ise.ie

## Bond Indices Performance

Index	Close Value 10-Oct-2014	Week to Date 3-Oct-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.44	-0.24%	-0.36%	-0.36%	8.42%	19.44%	5.13	5.08	1.14	
All Bond Index (Return)	188.50	-0.16%	-0.25%	-0.25%	10.58%	88.50%	5.13	5.08	1.14	
Under 3 Bond Index (Clean)	97.86	-0.10%	-0.17%	-0.17%	-1.74%	-2.14%	1.23	1.23	0.02	
Under 3 Bond Index (Return)	142.13	-0.02%	-0.05%	-0.05%	-1.73%	42.13%	1.23	1.23	0.02	
Under 5 Bond Index (Clean)	109.78	-0.23%	-0.36%	-0.36%	1.60%	9.78%	2.93	2.92	0.36	
Under 5 Bond Index (Return)	163.38	-0.15%	-0.24%	-0.24%	3.41%	63.38%	2.93	2.92	0.36	
Under 10 Bond Index (Clean)	117.62	-0.25%	-0.38%	-0.38%	6.93%	17.62%	4.56	4.52	0.90	
Under 10 Bond Index (Return)	180.69	-0.17%	-0.26%	-0.26%	8.88%	80.69%	4.56	4.52	0.90	
5 Plus Bond Index (Clean)	126.90	-0.24%	-0.37%	-0.37%	12.27%	26.90%	6.42	6.33	1.35	
5 Plus Bond Index (Return)	206.89	-0.16%	-0.26%	-0.26%	14.60%	106.89%	6.42	6.33	1.35	
10 Plus Bond Index (Clean)	133.75	-0.16%	-0.29%	-0.29%	16.84%	33.75%	8.36	8.21	1.89	
10 Plus Bond Index (Return)	228.66	-0.08%	-0.18%	-0.18%	20.36%	128.66%	8.36	8.21	1.89	

## 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 O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.50%	Annual	101.58	2.89	234	104.47	0.00	2,230	2,265	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25%	Annual	106.96	1.19	52	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.60%	Annual	106.91	2.21	175	109.11	0.00	8,132	8,694	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.50%	Annual	115.83	5.38	357	121.20	0.00	6,389	7,400	7744
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.50%	Annual	116.22	4.40	357	120.62	0.00	9,256	10,756	11164
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.40%	Annual	117.95	1.37	114	119.32	0.00	7,700	9,082	9188
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.90%	Annual	126.47	5.77	357	132.24	0.00	6,767	8,558	8948
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.50%	Annual	120.12	2.16	175	122.28	0.00	11,809	14,185	14440
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5.00%	Annual	124.52	4.89	357	129.41	0.00	9,052	11,272	11714
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.90%	Annual	118.86	2.18	204	121.04	0.00	5,480	6,513	6632
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.40%	Annual	114.74	1.92	206	116.66	0.00	8,137	9,336	9492
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.40%	Annual	132.89	3.12	211	136.01	0.00	11,745	15,609	15975



# Irish Stock Exchange Weekly Bond Index Report

Friday 10th October, 2014

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie  
www.ise.ie

## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Oct-2014	Week to Date 3-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.58	-0.08%	-0.14%	-0.14%	-3.16%	0.00	0.35	0.35
IE0004680173	0468017	8.25 Treas Bnd 2015	106.96	-0.14%	-0.25%	-0.25%	-5.44%	0.01	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	106.91	-0.10%	-0.17%	-0.17%	-1.32%	0.02	1.47	1.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.83	-0.19%	-0.36%	-0.36%	1.88%	0.22	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.22	-0.35%	-0.49%	-0.49%	4.77%	0.42	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.95	-0.28%	-0.43%	-0.43%	7.27%	0.51	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.47	-0.19%	-0.30%	-0.30%	7.62%	0.53	4.35	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.12	-0.28%	-0.41%	-0.41%	9.75%	0.76	4.97	4.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.52	-0.24%	-0.39%	-0.39%	10.72%	0.81	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	-0.24%	-0.36%	-0.36%	14.81%	1.50	7.32	7.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.74	-0.35%	-0.46%	-0.46%		1.69	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.89	-0.16%	-0.29%	-0.29%	16.81%	1.89	8.36	8.21

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Oct-2014	Week to Date 3-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.47	0.01%	-0.01%	-0.01%	-3.98%	0.00	0.35	0.35
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	0.01%	-0.03%	-0.03%	-6.87%	0.01	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	-0.02%	-0.06%	-0.06%	-2.21%	0.02	1.47	1.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.20	-0.10%	-0.22%	-0.22%	5.58%	0.22	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.62	-0.27%	-0.38%	-0.38%	7.85%	0.42	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.32	-0.20%	-0.33%	-0.33%	6.24%	0.51	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.24	-0.10%	-0.17%	-0.17%	11.39%	0.53	4.35	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	122.28	-0.21%	-0.30%	-0.30%	8.57%	0.76	4.97	4.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.41	-0.16%	-0.27%	-0.27%	14.04%	0.81	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.04	-0.17%	-0.26%	-0.26%	13.56%	1.50	7.32	7.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.66	-0.29%	-0.38%	-0.38%		1.69	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	-0.08%	-0.18%	-0.18%	15.17%	1.89	8.36	8.21