

Irish Stock Exchange Daily Bond Index Report



Monday 1 September, 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 01-Sep-2014	Previous Close Value 29-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.39	119.30	0.076%	0.08%	1.74%	8.38%	19.39%	5.20	5.14	1.20
All Bond Index (Return)	187.64	187.44	0.107%	0.11%	2.39%	10.08%	87.64%	5.20	5.14	1.20
Under 3 Bond Index (Clean)	98.32	98.34	-0.024%	-0.02%	-0.45%	-1.29%	-1.69%	1.34	1.34	0.03
Under 3 Bond Index (Return)	142.13	142.11	0.011%	0.01%	0.28%	-1.73%	42.13%	1.34	1.34	0.03
Under 5 Bond Index (Clean)	110.05	110.00	0.038%	0.04%	0.10%	1.85%	10.05%	3.04	3.03	0.42
Under 5 Bond Index (Return)	163.07	162.95	0.070%	0.07%	0.80%	3.21%	63.07%	3.04	3.03	0.42
Under 10 Bond Index (Clean)	117.61	117.54	0.064%	0.06%	1.25%	6.92%	17.61%	4.62	4.58	0.95
Under 10 Bond Index (Return)	179.94	179.77	0.094%	0.09%	1.91%	8.43%	79.94%	4.62	4.58	0.95
5 Plus Bond Index (Clean)	126.63	126.50	0.100%	0.10%	2.74%	12.03%	26.63%	6.49	6.40	1.41
5 Plus Bond Index (Return)	205.62	205.36	0.129%	0.13%	3.36%	13.90%	105.62%	6.49	6.40	1.41
10 Plus Bond Index (Clean)	133.44	133.25	0.147%	0.15%	4.52%	16.57%	33.44%	8.47	8.30	1.94
10 Plus Bond Index (Return)	227.18	226.77	0.178%	0.18%	5.19%	19.57%	127.18%	8.47	8.30	1.94

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.07	2.40	195	104.47	0.00	2,230	2,276	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.87	0.30	13	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.40	1.71	136	109.11	0.00	8,132	8,734	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.25	4.79	318	121.04	0.00	6,389	7,427	7733
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.47	3.92	318	120.39	0.00	9,256	10,780	11143
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.85	0.90	75	118.75	0.00	7,700	9,075	9144
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.29	5.14	318	131.43	0.00	6,767	8,545	8893
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.06	1.68	136	121.74	0.00	11,809	14,178	14376
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.24	4.36	318	128.60	0.00	9,052	11,246	11641
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.49	1.76	165	120.25	0.00	5,480	6,493	6589
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.20	1.56	167	115.76	0.00	7,137	8,150	8261
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.59	2.55	172	135.13	0.00	11,745	15,573	15871

Irish Stock Exchange Daily Bond Index Report

Monday 1 September, 2014



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

Bond Constituent Index Weights

[illegible]

Irish Stock Exchange Daily Bond Index Report

Monday 1 September, 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	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-Sep-2014	Previous Index Price 29-Aug-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.07	102.09	-0.022%	-0.022%	-0.715%	-2.700%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	107.87	107.89	-0.026%	-0.026%	-1.129%	-4.631%	0.02	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.40	107.43	-0.025%	-0.025%	-0.390%	-0.865%	0.03	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.25	116.22	0.022%	0.022%	-0.143%	2.252%	0.27	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.47	116.40	0.060%	0.060%	0.280%	4.999%	0.46	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.85	117.73	0.102%	0.102%	0.752%	7.187%	0.61	4.42	4.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.29	126.22	0.055%	0.055%	0.679%	7.463%	0.66	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.06	119.97	0.075%	0.075%	1.389%	9.692%	0.83	5.07	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.24	124.16	0.071%	0.071%	1.768%	10.475%	0.91	5.32	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.49	118.38	0.095%	0.095%	3.518%	14.452%	1.57	7.42	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.20	114.04	0.140%	0.140%	4.699%		1.77	8.28	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.59	132.39	0.147%	0.147%	4.523%	16.540%	1.94	8.47	8.30

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-Sep-2014	Previous Index Price 29-Aug-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.47	104.46	0.014%	0.014%	0.040%	-3.974%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.15	0.017%	0.017%	-6.954%	-6.859%	0.02	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.10	0.009%	0.009%	0.343%	-2.208%	0.03	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.04	120.97	0.058%	0.058%	0.650%	5.432%	0.27	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.39	120.29	0.089%	0.089%	0.924%	7.648%	0.46	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.75	118.60	0.132%	0.132%	1.399%	5.737%	0.61	4.42	4.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.43	131.31	0.090%	0.090%	1.444%	10.710%	0.66	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	121.74	121.61	0.104%	0.104%	2.029%	8.094%	0.83	5.07	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.60	128.47	0.100%	0.100%	2.406%	13.326%	0.91	5.32	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.25	120.11	0.121%	0.121%	4.068%	12.825%	1.57	7.42	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.76	115.57	0.163%	0.163%	5.191%		1.77	8.28	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.13	134.89	0.178%	0.178%	5.192%	14.417%	1.94	8.47	8.30