

# Irish Stock Exchange Weekly Bond Index Report

Friday 5 September, 2014

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## Bond Indices Performance

Index	Close Value 5-Sep-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 29-Aug-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.19	0.74%	0.74%	2.41%	9.09%	20.19%	5.20	5.14	1.06
All Bond Index (Return)	188.94	0.80%	0.80%	3.10%	10.84%	88.94%	5.20	5.14	1.06
Under 3 Bond Index (Clean)	98.30	-0.04%	-0.04%	-0.47%	-1.30%	-1.70%	1.33	1.33	0.00
Under 3 Bond Index (Return)	142.17	0.04%	0.04%	0.32%	-1.70%	42.17%	1.33	1.33	0.00
Under 5 Bond Index (Clean)	110.44	0.40%	0.40%	0.46%	2.21%	10.44%	3.03	3.02	0.28
Under 5 Bond Index (Return)	163.71	0.46%	0.46%	1.20%	3.62%	63.71%	3.03	3.02	0.28
Under 10 Bond Index (Clean)	118.35	0.69%	0.69%	1.89%	7.59%	18.35%	4.61	4.58	0.81
Under 10 Bond Index (Return)	181.11	0.75%	0.75%	2.58%	9.14%	81.11%	4.61	4.58	0.81
5 Plus Bond Index (Clean)	127.70	0.95%	0.95%	3.60%	12.97%	27.70%	6.49	6.40	1.28
5 Plus Bond Index (Return)	207.41	1.00%	1.00%	4.26%	14.88%	107.41%	6.49	6.40	1.28
10 Plus Bond Index (Clean)	134.61	1.02%	1.02%	5.44%	17.59%	34.61%	8.46	8.31	1.84
10 Plus Bond Index (Return)	229.22	1.08%	1.08%	6.14%	20.65%	129.22%	8.46	8.31	1.84

## 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	101.99	2.45	199	104.44	0.00	2,230	2,274	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.75	0.39	17	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.40	1.76	140	109.16	0.00	8,132	8,734	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.56	4.85	322	121.42	0.00	6,389	7,447	7757
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	117.14	3.97	322	121.11	0.00	9,256	10,842	11209
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.59	0.95	79	119.54	0.00	7,700	9,131	9205
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	127.12	5.21	322	132.33	0.00	6,767	8,602	8954
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.93	1.73	140	122.66	0.00	11,809	14,280	14484
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.34	4.41	322	129.75	0.00	9,052	11,346	11745
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.63	1.81	169	121.44	0.00	5,480	6,555	6654
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.40	1.59	171	117.00	0.00	7,137	8,236	8350
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.75	2.60	176	136.35	0.00	11,745	15,709	16015



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Sep-2014	Week to Date 29-Aug-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.99	-0.10%	-0.10%	-0.79%	-2.78%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	107.75	-0.14%	-0.14%	-1.24%	-4.74%	0.00	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.40	-0.02%	-0.02%	-0.39%	-0.86%	0.00	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	0.29%	0.29%	0.13%	2.53%	0.15	2.83	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.14	0.63%	0.63%	0.85%	5.60%	0.29	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.59	0.73%	0.73%	1.38%	7.86%	0.45	4.41	4.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.12	0.72%	0.72%	1.34%	8.17%	0.50	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	120.93	0.80%	0.80%	2.12%	10.48%	0.68	5.06	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.34	0.95%	0.95%	2.66%	11.45%	0.74	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.63	1.06%	1.06%	4.51%	15.55%	1.44	7.41	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.40	1.20%	1.20%	5.80%		1.64	8.28	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.75	1.02%	1.02%	5.44%	17.56%	1.84	8.46	8.31

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Sep-2014	Week to Date 29-Aug-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.44	-0.02%	-0.02%	0.01%	-4.00%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	-0.01%	-0.01%	-6.98%	-6.88%	0.00	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	0.06%	0.06%	0.39%	-2.16%	0.00	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.42	0.37%	0.37%	0.96%	5.76%	0.15	2.83	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.11	0.69%	0.69%	1.52%	8.29%	0.29	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.54	0.80%	0.80%	2.07%	6.44%	0.45	4.41	4.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.33	0.78%	0.78%	2.14%	11.47%	0.50	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.66	0.86%	0.86%	2.80%	8.91%	0.68	5.06	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.75	0.99%	0.99%	3.32%	14.34%	0.74	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.44	1.11%	1.11%	5.09%	13.93%	1.44	7.41	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.00	1.23%	1.23%	6.32%		1.64	8.28	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.35	1.08%	1.08%	6.14%	15.45%	1.84	8.46	8.31