

Irish Stock Exchange Daily Bond Index Report

Monday 4 August, 2014

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Bond Indices Performance

Index	Close Value 04-Aug-2014	Previous Close Value 01-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.48	117.48	0.000%	-0.10%	0.11%	6.64%	17.48%	5.23	5.16	1.53
All Bond Index (Return)	184.09	184.09	0.000%	-0.08%	0.45%	7.99%	84.09%	5.23	5.16	1.53
Under 3 Bond Index (Clean)	98.64	98.64	0.000%	-0.01%	-0.13%	-0.96%	-1.36%	1.42	1.42	0.03
Under 3 Bond Index (Return)	142.07	142.07	0.000%	0.00%	0.25%	-1.77%	42.07%	1.42	1.42	0.03
Under 5 Bond Index (Clean)	109.78	109.78	0.000%	-0.05%	-0.14%	1.61%	9.78%	3.11	3.09	0.58
Under 5 Bond Index (Return)	162.13	162.13	0.000%	-0.04%	0.22%	2.62%	62.13%	3.11	3.09	0.58
Under 10 Bond Index (Clean)	116.18	116.18	0.000%	-0.07%	0.02%	5.62%	16.18%	4.67	4.61	1.25
Under 10 Bond Index (Return)	177.20	177.20	0.000%	-0.06%	0.36%	6.78%	77.20%	4.67	4.61	1.25
5 Plus Bond Index (Clean)	123.57	123.57	0.000%	-0.12%	0.25%	9.32%	23.57%	6.53	6.41	1.81
5 Plus Bond Index (Return)	200.11	200.11	0.000%	-0.11%	0.59%	10.84%	100.11%	6.53	6.41	1.81
10 Plus Bond Index (Clean)	128.48	128.48	0.000%	-0.22%	0.64%	12.23%	28.48%	8.49	8.29	2.41
10 Plus Bond Index (Return)	218.11	218.11	0.000%	-0.20%	1.00%	14.80%	118.11%	8.49	8.29	2.41

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	102.42	2.02	164	104.44	0.00	2,230	2,284	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.50	7.86	343	116.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	1.32	105	109.07	0.00	8,132	8,762	8869
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.21	4.33	287	120.54	0.00	6,389	7,425	7701
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.91	3.54	287	119.45	0.00	9,256	10,728	11055
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.91	0.53	44	117.44	0.00	7,700	9,002	9043
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.21	4.64	287	129.85	0.00	6,767	8,472	8786
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.28	1.30	105	119.58	0.00	11,809	13,968	14121
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.29	3.93	287	126.22	0.00	9,052	11,070	11425
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.80	1.43	134	116.23	0.00	5,480	6,290	6369
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.89	1.27	136	111.16	0.00	7,137	7,843	7933
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.66	2.09	141	129.74	0.00	11,745	14,994	15239

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Bond Index Constituent

Clean Price Performance			Index Price 04-Aug-2014	Previous Index Price 01-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	102.42	102.42	0.000%	-0.044%	-0.373%	-2.364%	0.00	0.53	0.53
IE0004680173	0468017	8.25 Treas Bnd 2015	108.50	108.50	0.000%	-0.018%	-0.547%	-4.070%	0.00	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.75	0.000%	-0.005%	-0.068%	-0.545%	0.03	1.65	1.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.21	116.21	0.000%	-0.058%	-0.174%	2.221%	0.39	2.93	2.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.91	115.91	0.000%	-0.065%	-0.207%	4.489%	0.65	3.82	3.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.91	116.91	0.000%	-0.058%	-0.056%	6.328%	0.84	4.49	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.21	125.21	0.000%	-0.068%	-0.179%	6.546%	0.91	4.53	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	118.28	118.28	0.000%	-0.103%	-0.114%	8.065%	1.16	5.15	5.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.29	122.29	0.000%	-0.043%	0.166%	8.736%	1.24	5.39	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.80	114.80	0.000%	-0.133%	0.290%	10.883%	2.01	7.48	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.89	109.89	0.000%	-0.153%	0.747%		2.24	8.33	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.66	127.66	0.000%	-0.219%	0.636%	12.206%	2.41	8.49	8.29

Return Price Performance			Index Price 04-Aug-2014	Previous Index Price 01-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	104.44	104.44	0.000%	-0.032%	0.011%	-4.002%	0.00	0.53	0.53
IE0004680173	0468017	8.25 Treas Bnd 2015	116.36	116.36	0.000%	0.002%	0.097%	0.200%	0.00	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.07	109.07	0.000%	0.006%	0.303%	-2.246%	0.03	1.65	1.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.54	120.54	0.000%	-0.044%	0.233%	4.995%	0.39	2.93	2.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.45	119.45	0.000%	-0.053%	0.130%	6.801%	0.65	3.82	3.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.44	117.44	0.000%	-0.048%	0.273%	4.562%	0.84	4.49	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.85	129.85	0.000%	-0.053%	0.226%	9.381%	0.91	4.53	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.58	0.000%	-0.092%	0.217%	6.175%	1.16	5.15	5.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.22	126.22	0.000%	-0.031%	0.510%	11.229%	1.24	5.39	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.23	116.23	0.000%	-0.122%	0.584%	9.047%	2.01	7.48	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.16	111.16	0.000%	-0.142%	1.011%		2.24	8.33	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.74	129.74	0.000%	-0.204%	0.997%	9.854%	2.41	8.49	8.29