

# Irish Stock Exchange Daily Bond Index Report

Friday 8 August, 2014

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## Bond Indices Performance

Index	Close Value 08-Aug-2014	Previous Close Value 07-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.47	117.41	0.055%	-0.10%	0.10%	6.63%	17.47%	5.22	5.14	1.52
All Bond Index (Return)	184.22	184.10	0.065%	-0.02%	0.52%	8.07%	84.22%	5.22	5.14	1.52
Under 3 Bond Index (Clean)	98.57	98.58	-0.009%	-0.09%	-0.20%	-1.03%	-1.43%	1.40	1.40	0.03
Under 3 Bond Index (Return)	142.09	142.08	0.003%	0.01%	0.26%	-1.76%	42.09%	1.40	1.40	0.03
Under 5 Bond Index (Clean)	109.73	109.72	0.005%	-0.10%	-0.19%	1.55%	9.73%	3.10	3.08	0.58
Under 5 Bond Index (Return)	162.18	162.15	0.017%	-0.01%	0.25%	2.65%	62.18%	3.10	3.08	0.58
Under 10 Bond Index (Clean)	116.14	116.09	0.043%	-0.10%	-0.01%	5.59%	16.14%	4.65	4.59	1.25
Under 10 Bond Index (Return)	177.29	177.19	0.053%	-0.01%	0.41%	6.83%	77.29%	4.65	4.59	1.25
5 Plus Bond Index (Clean)	123.59	123.49	0.085%	-0.11%	0.27%	9.34%	23.59%	6.52	6.40	1.80
5 Plus Bond Index (Return)	200.29	200.10	0.094%	-0.02%	0.68%	10.94%	100.29%	6.52	6.40	1.80
10 Plus Bond Index (Clean)	128.61	128.45	0.123%	-0.12%	0.74%	12.35%	28.61%	8.48	8.28	2.40
10 Plus Bond Index (Return)	218.51	218.22	0.133%	-0.02%	1.18%	15.01%	118.51%	8.48	8.28	2.40

## 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	102.34	2.11	171	104.44	0.00	2,230	2,282	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.35	8.02	350	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	1.41	112	109.08	0.00	8,132	8,756	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.17	4.43	294	120.60	0.00	6,389	7,422	7705
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.86	3.63	294	119.49	0.00	9,256	10,724	11059
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.85	0.62	51	117.46	0.00	7,700	8,997	9044
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.13	4.75	294	129.89	0.00	6,767	8,467	8789
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.22	1.38	112	119.60	0.00	11,809	13,960	14123
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.20	4.03	294	126.22	0.00	9,052	11,061	11426
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.94	1.51	141	116.45	0.00	5,480	6,298	6381
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.00	1.33	143	111.34	0.00	7,137	7,851	7946
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.79	2.19	148	129.98	0.00	11,745	15,009	15266



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Aug-2014	Previous Index Price 07-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	102.34	102.35	-0.010%	-0.127%	-0.455%	-2.445%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	108.35	108.37	-0.020%	-0.162%	-0.690%	-4.208%	0.02	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	107.68	-0.009%	-0.074%	-0.137%	-0.614%	0.03	1.64	1.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.17	116.19	-0.017%	-0.095%	-0.210%	2.183%	0.38	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.86	115.85	0.009%	-0.106%	-0.248%	4.446%	0.64	3.81	3.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.85	116.80	0.040%	-0.109%	-0.107%	6.273%	0.84	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.13	125.04	0.074%	-0.128%	-0.239%	6.483%	0.91	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.22	118.12	0.086%	-0.156%	-0.167%	8.008%	1.17	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.20	122.16	0.033%	-0.119%	0.090%	8.654%	1.25	5.37	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.94	114.83	0.098%	-0.007%	0.417%	11.023%	1.99	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.00	109.91	0.085%	-0.050%	0.851%		2.23	8.32	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.79	127.63	0.123%	-0.117%	0.739%	12.321%	2.40	8.48	8.28

Return Price Performance			Index Price 08-Aug-2014	Previous Index Price 07-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	0.002%	-0.031%	0.012%	-4.001%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	116.37	0.001%	0.006%	0.102%	0.204%	0.02	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.08	0.003%	0.019%	0.316%	-2.233%	0.03	1.64	1.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.60	120.61	-0.004%	0.008%	0.285%	5.050%	0.38	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.49	119.46	0.019%	-0.020%	0.163%	6.836%	0.64	3.81	3.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.46	117.40	0.051%	-0.026%	0.295%	4.585%	0.84	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.89	129.78	0.084%	-0.024%	0.255%	9.413%	0.91	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.60	119.49	0.096%	-0.072%	0.237%	6.196%	1.17	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.22	126.17	0.042%	-0.029%	0.513%	11.231%	1.25	5.37	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.45	116.32	0.107%	0.067%	0.775%	9.254%	1.99	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.34	111.23	0.092%	0.018%	1.173%		2.23	8.32	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.98	129.80	0.133%	-0.024%	1.179%	10.052%	2.40	8.48	8.28