

Irish Stock Exchange Daily Bond Index Report

Friday 30 August, 2013

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Bond Indices Performance

Index	Close Value 30-Aug-2013	Previous Close Value 29-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.10	106.45	-0.330%	-1.39%	-0.57%	1.96%	6.10%	4.97	4.79	3.69
All Bond Index (Return)	161.96	162.46	-0.309%	-1.00%	0.20%	4.88%	61.96%	4.97	4.79	3.69
Under 3 Bond Index (Clean)	99.43	99.54	-0.105%	-0.59%	-0.41%	-1.54%	-0.57%	1.62	1.59	1.57
Under 3 Bond Index (Return)	142.44	142.57	-0.092%	-0.24%	0.31%	1.20%	42.44%	1.62	1.59	1.57
Under 5 Bond Index (Clean)	106.72	106.88	-0.145%	-0.70%	-0.38%	-0.37%	6.72%	2.13	2.08	2.09
Under 5 Bond Index (Return)	153.91	154.11	-0.130%	-0.33%	0.37%	2.47%	53.91%	2.13	2.08	2.09
Under 10 Bond Index (Clean)	106.25	106.56	-0.295%	-1.23%	-0.48%	1.52%	6.25%	4.37	4.23	3.42
Under 10 Bond Index (Return)	158.16	158.59	-0.275%	-0.85%	0.27%	4.40%	58.16%	4.37	4.23	3.42
5 Plus Bond Index (Clean)	107.51	107.95	-0.410%	-1.70%	-0.65%	3.32%	7.51%	6.22	5.98	3.93
5 Plus Bond Index (Return)	169.43	170.09	-0.387%	-1.30%	0.13%	6.30%	69.43%	6.22	5.98	3.93
10 Plus Bond Index (Clean)	108.19	108.79	-0.552%	-2.40%	-1.10%	4.95%	8.19%	8.77	8.39	4.54
10 Plus Bond Index (Return)	177.01	177.94	-0.526%	-1.96%	-0.23%	8.11%	77.01%	8.77	8.39	4.54

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	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.38	2.49	227	103.87	0.00	6,849	6,943	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.38	193	107.63	0.00	3,630	3,820	3907
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.28	12	114.75	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.98	1.69	134	108.67	0.00	10,168	10,878	11050
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.41	4.76	316	115.17	0.00	6,389	7,054	7359
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.64	3.90	316	110.53	0.00	9,256	9,870	10230
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.82	0.88	73	105.70	0.00	7,700	8,071	8139
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.13	5.11	316	117.24	0.00	6,772	7,593	7939
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.92	1.65	134	105.57	0.00	11,809	12,271	12467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.70	4.33	316	111.02	0.00	9,052	9,658	10050
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.04	1.74	163	99.78	0.00	5,000	4,902	4989
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.52	2.52	170	110.03	0.00	11,745	12,628	12924

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Bond Index Constituent

Clean Price Performance			Index Price 30-Aug-2013	Previous Index Price 29-Aug-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.38	101.39	-0.007%	-0.280%	-0.652%	-1.109%	0.21	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.32	-0.065%	-0.499%	-0.282%	-0.750%	0.86	1.42	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.77	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	106.98	107.18	-0.182%	-0.819%	-0.259%	0.417%	1.84	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.41	110.71	-0.268%	-1.013%	-0.280%	0.788%	2.79	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.64	106.93	-0.276%	-1.136%	-0.246%	2.067%	3.08	4.54	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.82	105.21	-0.366%	-1.258%	-0.252%	3.595%	3.46	5.21	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.13	112.60	-0.417%	-1.417%	-0.706%	2.162%	3.65	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	103.92	104.31	-0.379%	-1.656%	-0.811%	3.100%	3.82	5.80	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.70	107.12	-0.395%	-1.775%	-0.562%	2.938%	3.90	5.96	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.04	98.52	-0.489%	-2.082%	-0.600%		4.15	7.99	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.52	108.12	-0.552%	-2.401%	-1.095%	4.995%	4.54	8.77	8.39

Return Price Performance			Index Price 30-Aug-2013	Previous Index Price 29-Aug-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.87	103.86	0.003%	0.042%	0.024%	-2.348%	0.21	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	107.69	-0.052%	-0.147%	0.447%	-2.300%	0.86	1.42	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.75	114.72	0.020%	-6.444%	-5.865%	-1.357%	0.77	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.67	108.85	-0.167%	-0.462%	0.478%	-1.008%	1.84	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.17	115.46	-0.245%	-0.585%	0.558%	4.074%	2.79	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.53	110.81	-0.255%	-0.768%	0.467%	4.881%	3.08	4.54	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.70	106.08	-0.351%	-0.912%	0.470%	2.081%	3.46	5.21	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.24	117.69	-0.386%	-0.953%	0.188%	5.664%	3.65	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	105.57	105.95	-0.361%	-1.290%	-0.069%	1.548%	3.82	5.80	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.02	111.43	-0.367%	-1.347%	0.236%	6.077%	3.90	5.96	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.78	100.25	-0.471%	-1.738%	0.081%		4.15	7.99	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.03	110.62	-0.526%	-1.961%	-0.234%	3.087%	4.54	8.77	8.39