

Irish Stock Exchange Daily Bond Index Report

Wednesday 6 November, 2013

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Bond Indices Performance

Index	Close Value 06-Nov-2013	Previous Close Value 05-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.20	109.46	-0.243%	-0.30%	1.81%	4.94%	9.20%	4.92	4.77	3.07
All Bond Index (Return)	167.91	168.29	-0.227%	-0.22%	2.20%	8.74%	67.91%	4.92	4.77	3.07
Under 3 Bond Index (Clean)	99.84	99.89	-0.053%	-0.01%	0.34%	-1.13%	-0.16%	1.44	1.43	0.96
Under 3 Bond Index (Return)	144.09	144.15	-0.041%	0.05%	0.75%	2.38%	44.09%	1.44	1.43	0.96
Under 5 Bond Index (Clean)	107.72	107.82	-0.094%	-0.06%	0.71%	0.56%	7.72%	2.64	2.59	1.88
Under 5 Bond Index (Return)	156.54	156.66	-0.080%	0.01%	1.11%	4.21%	56.54%	2.64	2.59	1.88
Under 10 Bond Index (Clean)	108.99	109.23	-0.218%	-0.26%	1.60%	4.15%	8.99%	4.31	4.20	2.78
Under 10 Bond Index (Return)	163.42	163.75	-0.203%	-0.18%	1.99%	7.88%	63.42%	4.31	4.20	2.78
5 Plus Bond Index (Clean)	111.61	112.00	-0.345%	-0.46%	2.31%	7.27%	11.61%	6.47	6.26	3.40
5 Plus Bond Index (Return)	177.15	177.73	-0.327%	-0.38%	2.69%	11.15%	77.15%	6.47	6.26	3.40
10 Plus Bond Index (Clean)	113.71	114.16	-0.397%	-0.56%	3.15%	10.31%	13.71%	8.67	8.34	3.95
10 Plus Bond Index (Return)	187.44	188.14	-0.372%	-0.47%	3.55%	14.48%	87.44%	8.67	8.34	3.95

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	100.72	3.23	295	103.95	0.00	6,849	6,898	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.37	3.22	261	108.58	0.00	3,630	3,825	3941
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.79	78	116.26	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.26	2.55	202	110.80	0.00	10,168	11,008	11267
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.94	0.29	19	113.22	0.00	6,389	7,295	7313
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.60	0.23	19	109.83	0.00	9,269	10,159	10181
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.60	1.70	141	110.30	0.00	7,700	8,362	8493
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.00	0.31	19	116.31	0.00	6,767	7,849	7870
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.75	2.49	202	110.24	0.00	11,809	12,724	13018
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.60	0.26	19	110.86	0.00	9,119	10,089	10113
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.25	2.47	231	104.72	0.00	5,007	5,121	5245
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.00	3.52	238	116.52	0.00	11,775	13,306	13720

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Bond Index Constituent

Clean Price Performance			Index Price 06-Nov-2013	Previous Index Price 05-Nov-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.72	100.76	-0.037%	-0.076%	-0.398%	-1.753%	0.00	0.18	0.18
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.37	105.38	-0.017%	-0.041%	0.149%	-0.641%	0.27	1.23	1.23
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.07	1.70	1.70
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.34	-0.077%	0.039%	0.876%	1.614%	1.14	2.31	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.94	113.00	-0.053%	-0.073%	1.563%	3.093%	2.04	3.65	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.83	-0.208%	-0.162%	1.785%	4.905%	2.41	4.54	4.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.60	108.82	-0.200%	-0.184%	2.207%	7.328%	2.72	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.00	116.26	-0.222%	-0.286%	2.086%	5.690%	2.92	5.22	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	107.75	108.02	-0.245%	-0.359%	2.280%	6.902%	3.15	5.63	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.60	111.07	-0.423%	-0.498%	2.159%	6.705%	3.27	6.06	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.25	103.00	-0.723%	-1.086%	2.155%		3.61	7.84	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.00	113.45	-0.397%	-0.557%	3.149%	10.348%	3.95	8.67	8.34

Return Price Performance			Index Price 06-Nov-2013	Previous Index Price 05-Nov-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.95	103.98	-0.026%	-0.012%	0.003%	-2.268%	0.00	0.18	0.18
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.58	108.59	-0.005%	0.029%	0.569%	-1.434%	0.27	1.23	1.23
IE0004680173	0468017	8.25 Treas Bnd 2015	116.26	116.24	0.020%	0.119%	1.882%	-0.056%	0.07	1.70	1.70
IE0006857530	0685753	4.6 Treas Bnd 2016	110.80	110.87	-0.063%	0.107%	1.286%	0.935%	1.14	2.31	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.22	113.27	-0.040%	0.007%	-2.753%	2.312%	2.04	3.65	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.83	110.05	-0.195%	-0.095%	-1.895%	4.220%	2.41	4.54	4.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.30	110.51	-0.186%	-0.115%	2.596%	6.521%	2.72	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.31	116.55	-0.207%	-0.203%	-2.459%	4.827%	2.92	5.22	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	110.24	110.49	-0.229%	-0.284%	2.662%	6.040%	3.15	5.63	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.86	111.32	-0.411%	-0.423%	-1.908%	5.920%	3.27	6.06	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.72	105.45	-0.697%	-1.001%	2.499%		3.61	7.84	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.52	116.96	-0.372%	-0.465%	3.552%	9.165%	3.95	8.67	8.34