

Irish Stock Exchange Daily Bond Index Report

Monday 9 June, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 09-Jun-2014	Previous Close Value 06-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.12	117.04	0.074%	1.19%	2.99%	6.31%	17.12%	5.25	5.17	1.63
All Bond Index (Return)	182.48	182.29	0.106%	1.28%	2.72%	7.05%	82.48%	5.25	5.17	1.63
Under 3 Bond Index (Clean)	98.81	98.83	-0.023%	0.10%	-0.35%	-0.79%	-1.19%	1.61	1.61	0.33
Under 3 Bond Index (Return)	141.44	141.43	0.011%	0.21%	-2.79%	-2.21%	41.44%	1.61	1.61	0.33
Under 5 Bond Index (Clean)	109.97	110.00	-0.025%	0.48%	0.86%	1.78%	9.97%	2.78	2.76	0.55
Under 5 Bond Index (Return)	161.41	161.40	0.011%	0.58%	0.22%	2.16%	61.41%	2.78	2.76	0.55
Under 10 Bond Index (Clean)	115.98	115.92	0.053%	1.07%	2.63%	5.44%	15.98%	4.68	4.62	1.34
Under 10 Bond Index (Return)	175.91	175.76	0.084%	1.16%	2.18%	6.00%	75.91%	4.68	4.62	1.34
5 Plus Bond Index (Clean)	122.80	122.65	0.119%	1.52%	4.00%	8.64%	22.80%	6.36	6.25	1.85
5 Plus Bond Index (Return)	197.76	197.47	0.149%	1.60%	3.92%	9.54%	97.76%	6.36	6.25	1.85
10 Plus Bond Index (Clean)	127.03	126.77	0.207%	1.89%	5.18%	10.96%	27.03%	8.63	8.41	2.58
10 Plus Bond Index (Return)	214.37	213.86	0.239%	1.99%	6.03%	12.83%	114.37%	8.63	8.41	2.58

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt			O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.93	1.37	111	104.30	0.00	2,230	2,295	2326	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.39	6.67	291	116.06	0.00	7	8	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	0.66	52	108.51	0.00	10,168	10,967	11033	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.47	3.53	234	119.99	0.00	6,389	7,441	7666	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.36	2.89	234	119.24	0.00	9,256	10,769	11036	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.05	4.29	356	121.34	0.00	7,700	9,013	9344	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.43	3.78	234	129.21	0.00	6,767	8,487	8743	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.93	0.64	52	118.57	0.00	11,809	13,926	14002	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	3.21	234	124.80	0.00	9,052	11,007	11297	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.95	0.87	81	114.82	0.00	5,000	5,698	5741	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.55	0.77	83	109.32	0.00	6,637	7,204	7255	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.21	1.30	88	127.51	0.00	11,745	14,824	14977	

Irish Stock Exchange Daily Bond Index Report

Monday 9 June, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 09-Jun-2014	Previous Index Price 06-Jun-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.93	102.98	-0.047%	-0.051%	-0.690%	-1.878%	0.23	0.69	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	109.39	109.44	-0.048%	-0.053%	-1.118%	-3.285%	0.29	1.11	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.87	-0.019%	0.125%	-0.271%	-0.448%	0.33	1.81	1.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.47	116.58	-0.094%	0.371%	0.811%	2.443%	0.53	3.08	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.36	116.33	0.023%	1.025%	2.486%	4.892%	0.67	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.05	117.01	0.038%	1.351%	2.960%	6.462%	0.91	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.43	125.30	0.101%	1.355%	3.147%	6.731%	1.00	4.68	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	117.93	117.81	0.098%	1.341%	3.493%	7.741%	1.30	5.30	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	121.51	0.074%	1.422%	3.657%	8.123%	1.42	5.53	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.95	113.83	0.110%	1.524%	4.476%	10.067%	2.14	7.62	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.55	108.35	0.180%	1.617%	5.093%		2.41	8.47	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.21	125.95	0.206%	1.887%	5.179%	10.936%	2.58	8.63	8.41

Return Price Performance			Index Price 09-Jun-2014	Previous Index Price 06-Jun-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.30	104.31	-0.011%	0.067%	0.142%	-4.134%	0.23	0.69	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	116.06	116.04	0.014%	0.128%	0.297%	-0.062%	0.29	1.11	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.51	108.49	0.016%	0.241%	-3.565%	-2.751%	0.33	1.81	1.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.99	120.06	-0.054%	0.487%	1.688%	4.519%	0.53	3.08	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.24	119.18	0.055%	1.105%	3.190%	6.617%	0.67	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.34	121.26	0.067%	1.405%	3.593%	8.043%	0.91	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.21	129.03	0.136%	1.444%	3.991%	8.842%	1.00	4.68	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	118.57	118.42	0.128%	1.441%	0.290%	5.280%	1.30	5.30	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.80	124.67	0.105%	1.498%	4.390%	9.981%	1.42	5.53	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.82	114.66	0.137%	1.607%	5.156%	7.723%	2.14	7.62	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.32	109.10	0.204%	1.693%	5.717%		2.41	8.47	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.51	127.21	0.239%	1.988%	6.029%	7.967%	2.58	8.63	8.41