

Irish Stock Exchange Daily Bond Index Report

Thursday 26 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 26-Jun-2014	Previous Close Value 25-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.44	117.27	0.145%	1.46%	3.27%	6.60%	17.44%	5.22	5.14	1.56
All Bond Index (Return)	183.31	183.03	0.154%	1.74%	3.19%	7.53%	83.31%	5.22	5.14	1.56
Under 3 Bond Index (Clean)	98.78	98.76	0.014%	0.06%	-0.39%	-0.82%	-1.22%	1.56	1.56	0.22
Under 3 Bond Index (Return)	141.68	141.64	0.026%	0.38%	-2.62%	-2.04%	41.68%	1.56	1.56	0.22
Under 5 Bond Index (Clean)	109.98	109.93	0.042%	0.48%	0.87%	1.78%	9.98%	3.13	3.12	0.62
Under 5 Bond Index (Return)	161.76	161.68	0.052%	0.80%	0.43%	2.38%	61.76%	3.13	3.12	0.62
Under 10 Bond Index (Clean)	116.23	116.09	0.121%	1.28%	2.84%	5.66%	16.23%	4.65	4.59	1.27
Under 10 Bond Index (Return)	176.60	176.37	0.129%	1.56%	2.58%	6.42%	76.60%	4.65	4.59	1.27
5 Plus Bond Index (Clean)	123.37	123.11	0.213%	1.99%	4.49%	9.15%	23.37%	6.60	6.48	1.85
5 Plus Bond Index (Return)	199.03	198.59	0.221%	2.25%	4.59%	10.25%	99.03%	6.60	6.48	1.85
10 Plus Bond Index (Clean)	127.83	127.47	0.288%	2.53%	5.85%	11.67%	27.83%	8.59	8.38	2.49
10 Plus Bond Index (Return)	216.14	215.50	0.297%	2.83%	6.91%	13.76%	116.14%	8.59	8.38	2.49

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.81	1.58	128	104.39	0.00	2,230	2,293	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.13	7.06	308	116.19	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.83	0.87	69	108.70	0.00	10,168	10,965	11053
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.51	3.78	251	120.29	0.00	6,389	7,444	7686
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.15	3.10	251	119.24	0.00	9,256	10,750	11037
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.06	0.10	8	117.15	0.00	7,700	9,014	9021
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.51	4.06	251	129.56	0.00	6,767	8,492	8767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.45	0.85	69	119.30	0.00	11,809	13,987	14088
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.25	3.44	251	125.69	0.00	9,052	11,066	11378
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.55	1.05	98	115.59	0.00	5,000	5,727	5780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.23	0.93	100	110.16	0.00	6,637	7,250	7312
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.01	1.55	105	128.57	0.00	11,745	14,918	15101

Irish Stock Exchange Daily Bond Index Report

Thursday 26 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 26-Jun-2014	Previous Index Price 25-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	102.81	102.81	0.005%	-0.165%	-0.803%	-1.990%	0.07	0.64	0.64
IE0004680173	0468017	8.25 Treas Bnd 2015	109.13	109.13	0.002%	-0.291%	-1.353%	-3.515%	0.16	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	107.83	107.82	0.017%	0.110%	-0.287%	-0.463%	0.23	1.76	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.51	116.49	0.015%	0.409%	0.850%	2.482%	0.45	3.03	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.15	116.07	0.067%	0.845%	2.303%	4.706%	0.68	3.93	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.06	116.97	0.073%	1.355%	2.964%	6.467%	0.87	4.60	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.51	125.34	0.133%	1.420%	3.213%	6.799%	0.94	4.63	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.45	118.25	0.173%	1.789%	3.951%	8.218%	1.19	5.25	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.25	122.00	0.205%	1.968%	4.215%	8.705%	1.30	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.55	114.32	0.201%	2.054%	5.022%	10.642%	2.06	7.58	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.23	108.96	0.251%	2.261%	5.759%		2.33	8.43	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.01	126.65	0.288%	2.535%	5.849%	11.642%	2.49	8.59	8.38

Return Price Performance			Index Price 26-Jun-2014	Previous Index Price 25-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	104.39	104.37	0.017%	0.156%	0.231%	-4.049%	0.07	0.64	0.64
IE0004680173	0468017	8.25 Treas Bnd 2015	116.19	116.16	0.022%	0.239%	0.409%	0.049%	0.16	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	108.70	108.67	0.028%	0.423%	-3.390%	-2.574%	0.23	1.76	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.29	120.26	0.027%	0.739%	1.943%	4.781%	0.45	3.03	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.24	119.15	0.076%	1.107%	3.192%	6.618%	0.68	3.93	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.15	117.06	0.083%	-2.097%	0.016%	4.312%	0.87	4.60	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.56	129.38	0.141%	1.723%	4.277%	9.141%	0.94	4.63	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	119.08	0.183%	2.067%	0.909%	5.930%	1.19	5.25	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.69	125.43	0.210%	2.220%	5.133%	10.763%	1.30	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.59	115.35	0.209%	2.295%	5.868%	8.452%	2.06	7.58	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.16	109.88	0.257%	2.480%	6.535%		2.33	8.43	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.57	128.19	0.296%	2.831%	6.906%	8.859%	2.49	8.59	8.38