

Irish Stock Exchange Daily Bond Index Report

Monday 30 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 30-Jun-2014	Previous Close Value 27-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.36	117.40	-0.042%	1.39%	3.20%	6.53%	17.36%	5.22	5.14	1.57
All Bond Index (Return)	183.26	183.28	-0.008%	1.71%	3.16%	7.51%	83.26%	5.22	5.14	1.57
Under 3 Bond Index (Clean)	98.76	98.77	-0.004%	0.05%	-0.40%	-0.83%	-1.24%	1.56	1.55	0.21
Under 3 Bond Index (Return)	141.72	141.68	0.031%	0.41%	-2.59%	-2.01%	41.72%	1.56	1.55	0.21
Under 5 Bond Index (Clean)	109.94	109.93	0.001%	0.44%	0.83%	1.75%	9.94%	3.13	3.11	0.63
Under 5 Bond Index (Return)	161.77	161.72	0.034%	0.81%	0.44%	2.39%	61.77%	3.13	3.11	0.63
Under 10 Bond Index (Clean)	116.15	116.19	-0.032%	1.22%	2.78%	5.60%	16.15%	4.64	4.58	1.28
Under 10 Bond Index (Return)	176.57	176.56	0.001%	1.54%	2.56%	6.40%	76.57%	4.64	4.58	1.28
5 Plus Bond Index (Clean)	123.26	123.34	-0.069%	1.89%	4.39%	9.05%	23.26%	6.59	6.47	1.87
5 Plus Bond Index (Return)	198.93	199.01	-0.036%	2.20%	4.53%	10.19%	98.93%	6.59	6.47	1.87
10 Plus Bond Index (Clean)	127.67	127.79	-0.096%	2.40%	5.71%	11.52%	27.67%	8.58	8.37	2.51
10 Plus Bond Index (Return)	215.96	216.09	-0.061%	2.75%	6.82%	13.67%	115.96%	8.58	8.37	2.51

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	102.80	1.63	132	104.43	0.00	2,230	2,292	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.10	7.15	312	116.25	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	0.92	73	108.74	0.00	10,168	10,963	11057
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.42	3.84	255	120.26	0.00	6,389	7,438	7683
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.15	3.14	255	119.29	0.00	9,256	10,750	11041
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.97	0.15	12	117.12	0.00	7,700	9,007	9018
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.43	4.12	255	129.55	0.00	6,767	8,488	8766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.42	0.90	73	119.32	0.00	11,809	13,984	14090
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.09	3.49	255	125.58	0.00	9,052	11,051	11367
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.46	1.09	102	115.55	0.00	5,000	5,723	5778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.08	0.97	104	110.04	0.00	6,637	7,239	7304
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.85	1.61	109	128.46	0.00	11,745	14,899	15088

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Bond Index Constituent

Clean Price Performance			Index Price 30-Jun-2014	Previous Index Price 27-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	102.80	102.82	-0.015%	-0.175%	-0.812%	-1.999%	0.05	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	109.10	109.12	-0.019%	-0.318%	-1.380%	-3.542%	0.15	1.05	1.05
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	107.82	-0.002%	0.096%	-0.301%	-0.477%	0.22	1.75	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.42	116.42	-0.004%	0.327%	0.768%	2.399%	0.47	3.02	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.15	116.11	0.033%	0.845%	2.303%	4.706%	0.67	3.92	3.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.97	117.00	-0.026%	1.279%	2.887%	6.387%	0.89	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.43	125.47	-0.028%	1.362%	3.154%	6.738%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.42	118.47	-0.044%	1.762%	3.923%	8.189%	1.19	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.09	122.19	-0.082%	1.828%	4.072%	8.556%	1.32	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.46	114.55	-0.076%	1.981%	4.946%	10.562%	2.07	7.57	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.08	109.17	-0.087%	2.113%	5.606%		2.34	8.42	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.85	126.97	-0.096%	2.402%	5.711%	11.497%	2.51	8.58	8.37

Return Price Performance			Index Price 30-Jun-2014	Previous Index Price 27-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	104.43	104.41	0.021%	0.194%	0.269%	-4.013%	0.05	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	116.25	116.20	0.041%	0.292%	0.462%	0.102%	0.15	1.05	1.05
IE0006857530	0685753	4.6 Treas Bnd 2016	108.74	108.70	0.033%	0.456%	-3.358%	-2.542%	0.22	1.75	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.26	120.22	0.033%	0.709%	1.914%	4.751%	0.47	3.02	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.29	119.22	0.062%	1.148%	3.234%	6.662%	0.67	3.92	3.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.12	117.11	0.006%	-2.129%	-0.017%	4.277%	0.89	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.55	129.54	0.010%	1.716%	4.270%	9.134%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.33	-0.013%	2.082%	0.924%	5.945%	1.19	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.58	125.64	-0.047%	2.128%	5.039%	10.664%	1.32	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.55	115.61	-0.048%	2.259%	5.831%	8.414%	2.07	7.57	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.04	110.11	-0.061%	2.368%	6.419%		2.34	8.42	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.46	128.54	-0.061%	2.747%	6.818%	8.769%	2.51	8.58	8.37