

Irish Stock Exchange Weekly Bond Index Report

Friday 27 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 27-Jun-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 20-Jun-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.40	0.54%	1.43%	3.24%	6.57%	17.40%	5.22	5.14	1.56
All Bond Index (Return)	183.28	0.61%	1.72%	3.17%	7.51%	83.28%	5.22	5.14	1.56
Under 3 Bond Index (Clean)	98.77	-0.01%	0.05%	-0.39%	-0.83%	-1.23%	1.56	1.55	0.22
Under 3 Bond Index (Return)	141.68	0.08%	0.38%	-2.62%	-2.04%	41.68%	1.56	1.55	0.22
Under 5 Bond Index (Clean)	109.93	0.15%	0.44%	0.83%	1.74%	9.93%	3.13	3.11	0.63
Under 5 Bond Index (Return)	161.72	0.22%	0.77%	0.41%	2.36%	61.72%	3.13	3.11	0.63
Under 10 Bond Index (Clean)	116.19	0.47%	1.25%	2.81%	5.63%	16.19%	4.65	4.59	1.27
Under 10 Bond Index (Return)	176.56	0.54%	1.54%	2.56%	6.40%	76.56%	4.65	4.59	1.27
5 Plus Bond Index (Clean)	123.34	0.80%	1.96%	4.46%	9.12%	23.34%	6.60	6.48	1.86
5 Plus Bond Index (Return)	199.01	0.86%	2.24%	4.57%	10.23%	99.01%	6.60	6.48	1.86
10 Plus Bond Index (Clean)	127.79	0.93%	2.50%	5.81%	11.63%	27.79%	8.58	8.38	2.49
10 Plus Bond Index (Return)	216.09	1.00%	2.81%	6.88%	13.74%	116.09%	8.58	8.38	2.49

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.82	1.59	129	104.41	0.00	2,230	2,293	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.12	7.08	309	116.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	0.88	70	108.70	0.00	10,168	10,964	11053
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.42	3.80	252	120.22	0.00	6,389	7,438	7681
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	3.11	252	119.22	0.00	9,256	10,747	11034
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.00	0.11	9	117.11	0.00	7,700	9,009	9017
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.47	4.07	252	129.54	0.00	6,767	8,490	8765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.47	0.86	70	119.33	0.00	11,809	13,990	14092
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	3.45	252	125.64	0.00	9,052	11,060	11373
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.55	1.06	99	115.61	0.00	5,000	5,728	5780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.17	0.94	101	110.11	0.00	6,637	7,246	7308
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.97	1.57	106	128.54	0.00	11,745	14,913	15097

Irish Stock Exchange Weekly Bond Index Report

Friday 27 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Jun-2014	Week to Date 20-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.82	-0.03%	-0.16%	-0.80%	-1.98%	0.05	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	109.12	-0.08%	-0.30%	-1.36%	-3.52%	0.15	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	0.00%	0.10%	-0.30%	-0.48%	0.23	1.75	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.42	0.02%	0.33%	0.77%	2.40%	0.47	3.02	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	0.17%	0.81%	2.27%	4.67%	0.68	3.92	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.00	0.45%	1.30%	2.91%	6.41%	0.88	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.47	0.48%	1.39%	3.18%	6.77%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.47	0.80%	1.81%	3.97%	8.24%	1.18	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	0.70%	1.91%	4.16%	8.64%	1.31	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.55	0.88%	2.06%	5.03%	10.65%	2.06	7.57	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.17	1.00%	2.20%	5.70%		2.33	8.42	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.97	0.93%	2.50%	5.81%	11.60%	2.49	8.58	8.38

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Jun-2014	Week to Date 20-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.41	0.05%	0.17%	0.25%	-4.03%	0.05	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	116.20	0.07%	0.25%	0.42%	0.06%	0.15	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	108.70	0.08%	0.42%	-3.39%	-2.57%	0.23	1.75	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.22	0.11%	0.68%	1.88%	4.72%	0.47	3.02	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.22	0.24%	1.09%	3.17%	6.60%	0.68	3.92	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.11	0.52%	-2.14%	-0.02%	4.27%	0.88	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.54	0.56%	1.71%	4.26%	9.12%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.33	0.87%	2.09%	0.94%	5.96%	1.18	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.64	0.75%	2.18%	5.09%	10.72%	1.31	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.61	0.93%	2.31%	5.88%	8.47%	2.06	7.57	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.11	1.05%	2.43%	6.48%		2.33	8.42	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.54	1.00%	2.81%	6.88%	8.84%	2.49	8.58	8.38