

# Irish Stock Exchange Daily Bond Index Report

Tuesday 3 July, 2012

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 03-Jul-2012	Previous Close Value 02-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.48	95.05	0.453%	0.69%	0.69%	11.46%	-4.52%	5.19	4.91	5.85
All Bond Index (Return)	138.76	138.13	0.459%	0.73%	0.73%	14.28%	38.76%	5.19	4.91	5.85
Under 3 Bond Index (Clean)	97.83	97.76	0.065%	-0.05%	-0.05%	3.69%	-2.17%	1.45	1.39	4.60
Under 3 Bond Index (Return)	133.59	133.49	0.077%	0.00%	0.00%	6.72%	33.59%	1.45	1.39	4.60
Under 5 Bond Index (Clean)	101.74	101.82	-0.072%	-0.13%	-0.13%	5.40%	1.74%	2.19	2.09	4.92
Under 5 Bond Index (Return)	139.78	139.86	-0.059%	-0.08%	-0.08%	8.22%	39.78%	2.19	2.09	4.92
Under 10 Bond Index (Clean)	96.08	95.68	0.415%	0.57%	0.57%	10.59%	-3.92%	4.54	4.30	5.76
Under 10 Bond Index (Return)	136.26	135.69	0.421%	0.61%	0.61%	13.37%	36.26%	4.54	4.30	5.76
5 Plus Bond Index (Clean)	93.91	93.22	0.741%	1.14%	1.14%	15.56%	-6.09%	6.80	6.42	6.01
5 Plus Bond Index (Return)	140.63	139.60	0.739%	1.18%	1.18%	18.34%	40.63%	6.80	6.42	6.01
10 Plus Bond Index (Clean)	94.30	93.65	0.693%	1.44%	1.44%	18.27%	-5.70%	9.23	8.69	6.13
10 Plus Bond Index (Return)	146.24	145.23	0.696%	1.48%	1.48%	21.14%	46.24%	9.23	8.69	6.13

## 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
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.81	2.28	95	103.08	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.74	1.04	76	101.78	0.00	6,028	6,072	6135
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.97	1.86	170	100.84	0.00	8,227	8,143	8296
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.30	1.89	153	101.18	0.00	3,630	3,604	3673
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.51	7.22	315	115.73	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.13	0.96	76	99.08	0.00	10,168	9,978	10075
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.20	3.19	259	96.39	0.00	9,256	8,626	8921
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.72	0.18	15	91.90	0.00	7,700	7,063	7077
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.25	4.19	259	103.44	0.00	6,784	6,733	7017
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.99	0.94	76	91.92	0.00	11,852	10,784	10895
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.03	3.55	259	96.57	0.00	7,708	7,170	7444
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.68	1.66	112	95.33	0.00	11,753	11,010	11204

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%					0.00%	0.10%	0.10%	0.00%				
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	7.70%	34.00%	21.80%	8.90%					7.60%	33.90%	21.70%	8.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.30%	45.60%	29.30%	11.90%					10.30%	45.80%	29.40%	11.90%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.20%	13.00%	5.30%					4.50%	20.30%	13.00%	5.30%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%		0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.60%		35.90%	14.60%					12.50%		35.70%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	16.80%				11.00%			12.80%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.70%				8.80%			10.20%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	13.10%				8.70%			10.10%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.80%	21.00%				13.50%			15.70%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.10%			10.50%	14.00%				9.20%			10.70%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.90%				21.40%	100.00%			13.90%				21.30%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jul-2012	Previous Index Price 02-Jul-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.81	100.81	-0.004%	-0.101%	-0.101%	-0.197%	5.16	0.23	0.23
IE0031256328	3125632	5.0 Treasury Bond 2013	100.74	100.78	-0.042%	-0.086%	-0.086%	3.567%	3.99	0.78	0.75
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.97	98.76	0.213%	0.066%	0.066%	5.904%	4.70	1.49	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.30	99.38	-0.084%	-0.239%	-0.239%		4.78	2.49	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	108.51	108.45	0.057%	-0.129%	-0.129%	8.018%	5.21	2.71	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	98.13	98.44	-0.318%	-0.285%	-0.285%	9.170%	5.15	3.52	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.20	92.71	0.520%	0.866%	0.866%	13.870%	5.82	5.40	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.72	91.09	0.692%	1.295%	1.295%	14.079%	5.88	6.08	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.25	98.55	0.710%	0.859%	0.859%	14.109%	6.02	5.88	5.55
IE0034074488	3407448	4.5 Treas Bnd 2020	90.99	90.12	0.965%	1.168%	1.168%	15.885%	5.98	6.61	6.24
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.03	92.27	0.820%	1.114%	1.114%	16.175%	6.09	6.68	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.68	93.03	0.693%	1.440%	1.440%	18.276%	6.13	9.23	8.69

Return Price Performance			Index Price 03-Jul-2012	Previous Index Price 02-Jul-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.08	103.06	0.019%	-0.006%	-0.006%	-0.100%	5.16	0.23	0.23
IE0031256328	3125632	5.0 Treasury Bond 2013	101.78	101.81	-0.028%	-0.031%	-0.031%	0.997%	3.99	0.78	0.75
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.84	100.62	0.220%	0.108%	0.108%	3.655%	4.70	1.49	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.18	101.25	-0.069%	-0.185%	-0.185%		4.78	2.49	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	115.73	115.64	0.074%	-0.041%	-0.041%	11.836%	5.21	2.71	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	99.08	99.38	-0.302%	-0.231%	-0.231%	6.416%	5.15	3.52	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.39	95.89	0.516%	0.889%	0.889%	16.491%	5.82	5.40	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.90	91.26	0.703%	1.345%	1.345%	11.057%	5.88	6.08	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.44	102.72	0.698%	0.888%	0.888%	17.331%	6.02	5.88	5.55
IE0034074488	3407448	4.5 Treas Bnd 2020	91.92	91.04	0.969%	1.210%	1.210%	12.554%	5.98	6.61	6.24
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.57	95.80	0.805%	1.131%	1.131%	19.119%	6.09	6.68	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.33	94.68	0.696%	1.479%	1.479%	14.141%	6.13	9.23	8.69