

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 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 04-Jul-2012	Previous Close Value 03-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.51	95.48	0.026%	0.72%	0.72%	11.49%	-4.49%	5.18	4.89	5.84
All Bond Index (Return)	138.82	138.76	0.039%	0.77%	0.77%	14.32%	38.82%	5.18	4.89	5.84
Under 3 Bond Index (Clean)	98.10	97.83	0.275%	0.23%	0.23%	3.97%	-1.90%	1.44	1.38	4.40
Under 3 Bond Index (Return)	133.97	133.59	0.282%	0.28%	0.28%	7.02%	33.97%	1.44	1.38	4.40
Under 5 Bond Index (Clean)	102.02	101.74	0.273%	0.14%	0.14%	5.69%	2.02%	2.19	2.09	4.79
Under 5 Bond Index (Return)	140.17	139.78	0.281%	0.20%	0.20%	8.53%	40.17%	2.19	2.09	4.79
Under 10 Bond Index (Clean)	96.14	96.08	0.061%	0.63%	0.63%	10.65%	-3.86%	4.53	4.29	5.74
Under 10 Bond Index (Return)	136.36	136.26	0.073%	0.69%	0.69%	13.45%	36.36%	4.53	4.29	5.74
5 Plus Bond Index (Clean)	93.81	93.91	-0.108%	1.04%	1.04%	15.44%	-6.19%	6.79	6.41	6.03
5 Plus Bond Index (Return)	140.51	140.63	-0.091%	1.08%	1.08%	18.24%	40.51%	6.79	6.41	6.03
10 Plus Bond Index (Clean)	94.12	94.30	-0.192%	1.25%	1.25%	18.05%	-5.88%	9.21	8.68	6.15
10 Plus Bond Index (Return)	145.98	146.24	-0.173%	1.30%	1.30%	20.93%	45.98%	9.21	8.68	6.15

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	100.82	2.30	96	103.13	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.93	1.06	77	101.98	0.00	6,028	6,083	6147
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.38	1.87	171	101.26	0.00	8,227	8,177	8331
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.40	1.90	154	101.30	0.00	3,630	3,608	3677
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.69	7.24	316	115.93	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.39	0.97	77	99.36	0.00	10,168	10,005	10103
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.23	3.21	260	96.43	0.00	9,256	8,629	8925
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.58	0.19	16	91.78	0.00	7,700	7,052	7067
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.19	4.20	260	103.39	0.00	6,784	6,728	7013
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.89	0.95	77	91.83	0.00	11,852	10,772	10885
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.90	3.56	260	96.46	0.00	7,708	7,160	7435
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.50	1.67	113	95.17	0.00	11,753	10,989	11185

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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%	33.80%	21.70%	8.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.30%	45.70%	29.30%	12.00%					10.30%	45.80%	29.50%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.20%	12.90%	5.30%					4.60%	20.20%	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%	14.70%					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%			10.30%	13.70%				8.70%			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%			15.60%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.50%	13.90%				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%			13.80%				21.30%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 04-Jul-2012	Previous Index Price 03-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	100.82	100.81	0.017%	-0.084%	-0.084%	-0.180%	4.96	0.23	0.22
IE0031256328	3125632	5.0 Treasury Bond 2013	100.93	100.74	0.189%	0.102%	0.102%	3.763%	3.73	0.78	0.75
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.38	98.97	0.414%	0.480%	0.480%	6.343%	4.41	1.48	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.40	99.30	0.109%	-0.131%	-0.131%		4.74	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	108.69	108.51	0.166%	0.037%	0.037%	8.197%	5.15	2.70	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	98.39	98.13	0.270%	-0.015%	-0.015%	9.465%	5.07	3.52	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.23	93.20	0.035%	0.902%	0.902%	13.911%	5.81	5.40	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.58	91.72	-0.153%	1.141%	1.141%	13.905%	5.91	6.07	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.19	99.25	-0.065%	0.793%	0.793%	14.035%	6.04	5.87	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	90.89	90.99	-0.110%	1.056%	1.056%	15.758%	6.00	6.60	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.90	93.03	-0.140%	0.973%	0.973%	16.013%	6.12	6.67	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.50	93.68	-0.192%	1.245%	1.245%	18.049%	6.15	9.21	8.68

Return Price Performance			Index Price 04-Jul-2012	Previous Index Price 03-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	103.13	103.08	0.040%	0.034%	0.034%	-0.060%	4.96	0.23	0.22
IE0031256328	3125632	5.0 Treasury Bond 2013	101.98	101.78	0.199%	0.168%	0.168%	1.199%	3.73	0.78	0.75
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.26	100.84	0.417%	0.525%	0.525%	4.087%	4.41	1.48	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.30	101.18	0.119%	-0.067%	-0.067%		4.74	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	115.93	115.73	0.175%	0.134%	0.134%	12.033%	5.15	2.70	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	99.36	99.08	0.280%	0.048%	0.048%	6.714%	5.07	3.52	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.43	96.39	0.047%	0.936%	0.936%	16.545%	5.81	5.40	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.78	91.90	-0.139%	1.204%	1.204%	10.902%	5.91	6.07	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.39	103.44	-0.047%	0.840%	0.840%	17.276%	6.04	5.87	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	91.83	91.92	-0.096%	1.113%	1.113%	12.447%	6.00	6.60	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.46	96.57	-0.120%	1.009%	1.009%	18.975%	6.12	6.67	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.17	95.33	-0.173%	1.303%	1.303%	13.943%	6.15	9.21	8.68