

# Irish Stock Exchange Weekly Bond Index Report

Friday 8 June, 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 8-Jun-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 1-Jun-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	90.00	0.69%	0.80%	-3.23%	5.06%	-10.00%	5.12	4.78	7.02
All Bond Index (Return)	130.48	0.78%	0.90%	-2.22%	7.45%	30.48%	5.12	4.78	7.02
Under 3 Bond Index (Clean)	96.15	0.98%	1.05%	-1.79%	1.91%	-3.85%	1.51	1.43	5.77
Under 3 Bond Index (Return)	130.94	1.06%	1.14%	-0.93%	4.60%	30.94%	1.51	1.43	5.77
Under 5 Bond Index (Clean)	98.97	1.22%	1.21%	-2.98%	2.53%	-1.03%	2.24	2.11	6.19
Under 5 Bond Index (Return)	135.59	1.29%	1.30%	-2.10%	4.98%	35.59%	2.24	2.11	6.19
Under 10 Bond Index (Clean)	90.98	0.78%	0.92%	-3.31%	4.72%	-9.02%	4.50	4.21	6.99
Under 10 Bond Index (Return)	128.73	0.86%	1.01%	-2.33%	7.10%	28.73%	4.50	4.21	6.99
5 Plus Bond Index (Clean)	86.98	0.40%	0.57%	-3.37%	7.04%	-13.02%	6.73	6.28	7.18
5 Plus Bond Index (Return)	130.00	0.50%	0.67%	-2.29%	9.39%	30.00%	6.73	6.28	7.18
10 Plus Bond Index (Clean)	86.33	0.16%	0.05%	-2.71%	8.28%	-13.67%	9.11	8.51	7.13
10 Plus Bond Index (Return)	133.53	0.28%	0.19%	-1.53%	10.62%	33.53%	9.11	8.51	7.13

## 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 O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.00	1.68	70	102.68	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.33	0.70	51	101.03	0.00	6,028	6,047	6090
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.92	1.59	145	98.51	0.00	8,227	7,974	8105
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.22	1.58	128	97.80	0.00	3,630	3,493	3550
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.32	6.65	290	110.97	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.66	0.64	51	94.31	0.00	10,168	9,524	9589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.85	2.89	234	89.74	0.00	9,256	8,039	8306
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.18	4.29	356	89.47	0.00	7,700	6,559	6889
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.66	3.78	234	96.45	0.00	6,797	6,298	6555
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.16	0.63	51	84.79	0.00	11,852	9,975	10050
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.35	3.21	234	89.56	0.00	7,708	6,656	6903
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.77	1.29	87	87.05	0.00	11,748	10,076	10227

# Irish Stock Exchange Weekly Bond Index Report

Friday 8 June, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## 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	8.10%	34.50%	22.30%	9.40%					8.00%	34.30%	22.30%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.30%					10.60%	45.60%	29.60%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.90%	12.90%	5.40%					4.70%	20.00%	13.00%	5.40%				
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	12.80%		35.20%	14.70%					12.60%		35.00%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.40%	16.90%				10.90%			12.60%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.80%				9.00%			10.40%	14.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	13.20%				8.60%			9.90%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.40%	21.00%				13.20%			15.20%	20.50%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%				9.00%			10.40%	14.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				21.20%	100.00%			13.40%				20.90%	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>	<b>100%</b>

# Irish Stock Exchange Weekly Bond Index Report

Friday 8 June, 2012

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 08-Jun-2012	Week to Date 1-Jun-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.00	-0.02%	-0.01%	-0.88%	0.00%	5.23	0.30	0.29
IE0031256328	3125632	5.0 Treasury Bond 2013	100.33	0.03%	0.08%	-0.57%	3.15%	4.56	0.85	0.81
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.92	1.34%	1.47%	-2.05%	3.71%	6.07	1.55	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.22	1.85%	1.80%	-3.24%		6.06	2.55	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	104.32	1.31%	1.21%	-4.88%	3.85%	6.68	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	93.66	1.65%	1.52%	-5.09%	4.21%	6.51	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.85	0.76%	1.29%	-4.65%	6.12%	7.14	5.43	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.18	0.59%	0.81%	-4.52%	5.94%	7.16	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.66	0.58%	0.32%	-2.76%	6.54%	7.21	5.88	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.16	0.38%	0.54%	-3.05%	7.19%	7.21	6.62	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.35	0.00%	0.49%	-2.75%	7.84%	7.23	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.77	0.16%	0.05%	-2.71%	8.29%	7.13	9.11	8.51

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Jun-2012	Week to Date 1-Jun-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.68	0.14%	0.17%	0.77%	-0.49%	5.23	0.30	0.29
IE0031256328	3125632	5.0 Treasury Bond 2013	101.03	0.13%	0.19%	-4.38%	0.25%	4.56	0.85	0.81
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.51	1.40%	1.54%	-1.26%	1.27%	6.07	1.55	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.80	1.91%	1.87%	-2.35%		6.06	2.55	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	110.97	1.38%	1.30%	-3.30%	7.24%	6.68	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	94.31	1.73%	1.61%	-8.50%	1.28%	6.51	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.74	0.83%	1.36%	-3.63%	8.45%	7.14	5.43	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.47	0.66%	0.88%	-3.44%	8.12%	7.16	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.45	0.67%	0.44%	-1.53%	9.40%	7.21	5.88	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.79	0.48%	0.65%	-6.92%	3.82%	7.21	6.62	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.56	0.11%	0.60%	-1.62%	10.46%	7.23	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.05	0.28%	0.19%	-1.53%	4.23%	7.13	9.11	8.51