

# Irish Stock Exchange Daily Bond Index Report

Thursday 5 July, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 05-Jul-2012	Previous Close Value 04-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.37	95.51	-0.141%	0.58%	0.58%	11.34%	-4.63%	5.18	4.89	5.87
All Bond Index (Return)	138.64	138.82	-0.125%	0.65%	0.65%	14.18%	38.64%	5.18	4.89	5.87
Under 3 Bond Index (Clean)	98.07	98.10	-0.022%	0.20%	0.20%	3.95%	-1.93%	1.44	1.38	4.42
Under 3 Bond Index (Return)	133.95	133.97	-0.010%	0.27%	0.27%	7.01%	33.95%	1.44	1.38	4.42
Under 5 Bond Index (Clean)	101.94	102.02	-0.081%	0.06%	0.06%	5.60%	1.94%	2.18	2.08	4.83
Under 5 Bond Index (Return)	140.08	140.17	-0.068%	0.13%	0.13%	8.45%	40.08%	2.18	2.08	4.83
Under 10 Bond Index (Clean)	95.97	96.14	-0.172%	0.46%	0.46%	10.46%	-4.03%	4.53	4.28	5.78
Under 10 Bond Index (Return)	136.15	136.36	-0.155%	0.53%	0.53%	13.27%	36.15%	4.53	4.28	5.78
5 Plus Bond Index (Clean)	93.65	93.81	-0.175%	0.86%	0.86%	15.24%	-6.35%	6.79	6.40	6.05
5 Plus Bond Index (Return)	140.29	140.51	-0.157%	0.93%	0.93%	18.05%	40.29%	6.79	6.40	6.05
10 Plus Bond Index (Clean)	94.16	94.12	0.043%	1.29%	1.29%	18.10%	-5.84%	9.21	8.68	6.15
10 Plus Bond Index (Return)	146.07	145.98	0.058%	1.36%	1.36%	21.00%	46.07%	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	100.80	2.33	97	103.12	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.93	1.07	78	102.00	0.00	6,028	6,084	6148
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.29	1.89	172	101.18	0.00	8,227	8,169	8324
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.50	1.91	155	101.41	0.00	3,630	3,612	3681
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.77	7.27	317	116.03	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.21	0.98	78	99.19	0.00	10,168	9,986	10086
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.94	3.22	261	96.16	0.00	9,256	8,602	8900
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.25	0.21	17	91.46	0.00	7,700	7,027	7042
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.99	4.22	261	103.20	0.00	6,784	6,715	7001
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.70	0.96	78	91.66	0.00	11,852	10,751	10864
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.81	3.58	261	96.38	0.00	7,708	7,153	7429
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.54	1.69	114	95.22	0.00	11,753	10,993	11192

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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%	29.40%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.20%	13.00%	5.30%					4.60%	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%		35.80%	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%			10.10%	13.40%			
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%	14.00%				9.20%			10.70%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.90%				21.50%	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 05-Jul-2012	Previous Index Price 04-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	100.80	100.82	-0.024%	-0.108%	-0.108%	-0.204%	5.02	0.22	0.22
IE0031256328	3125632	5.0 Treasury Bond 2013	100.93	100.93	0.002%	0.104%	0.104%	3.765%	3.72	0.77	0.75
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.29	99.38	-0.091%	0.389%	0.389%	6.247%	4.48	1.48	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.50	99.40	0.093%	-0.038%	-0.038%		4.70	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	108.77	108.69	0.074%	0.110%	0.110%	8.277%	5.12	2.70	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	98.21	98.39	-0.188%	-0.203%	-0.203%	9.259%	5.13	3.51	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.94	93.23	-0.311%	0.588%	0.588%	13.556%	5.87	5.39	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.25	91.58	-0.360%	0.776%	0.776%	13.495%	5.98	6.07	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.99	99.19	-0.202%	0.589%	0.589%	13.805%	6.07	5.87	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	90.70	90.89	-0.200%	0.854%	0.854%	15.526%	6.03	6.60	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.81	92.90	-0.097%	0.875%	0.875%	15.900%	6.13	6.66	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.54	93.50	0.043%	1.289%	1.289%	18.099%	6.15	9.21	8.68

Return Price Performance			Index Price 05-Jul-2012	Previous Index Price 04-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	103.12	103.13	-0.001%	0.033%	0.033%	-0.061%	5.02	0.22	0.22
IE0031256328	3125632	5.0 Treasury Bond 2013	102.00	101.98	0.016%	0.184%	0.184%	1.215%	3.72	0.77	0.75
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.18	101.26	-0.078%	0.447%	0.447%	4.006%	4.48	1.48	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.41	101.30	0.104%	0.037%	0.037%		4.70	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	116.03	115.93	0.089%	0.223%	0.223%	12.132%	5.12	2.70	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	99.19	99.36	-0.173%	-0.125%	-0.125%	6.529%	5.13	3.51	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.16	96.43	-0.288%	0.645%	0.645%	16.209%	5.87	5.39	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.46	91.78	-0.346%	0.854%	0.854%	10.518%	5.98	6.07	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.20	103.39	-0.178%	0.660%	0.660%	17.067%	6.07	5.87	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	91.66	91.83	-0.185%	0.926%	0.926%	12.238%	6.03	6.60	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.38	96.46	-0.080%	0.929%	0.929%	18.881%	6.13	6.66	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.22	95.17	0.058%	1.361%	1.361%	14.009%	6.15	9.21	8.68