

# Irish Stock Exchange Daily Bond Index Report

Friday 6 July, 2012

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## Bond Indices Performance

Index	Close Value 06-Jul-2012	Previous Close Value 05-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.25	95.37	-0.125%	0.45%	0.45%	11.20%	-4.75%	5.17	4.89	5.90
All Bond Index (Return)	138.49	138.64	-0.109%	0.54%	0.54%	14.05%	38.49%	5.17	4.89	5.90
Under 3 Bond Index (Clean)	98.07	98.07	-0.006%	0.20%	0.20%	3.94%	-1.93%	1.44	1.38	4.42
Under 3 Bond Index (Return)	133.96	133.95	0.007%	0.28%	0.28%	7.01%	33.96%	1.44	1.38	4.42
Under 5 Bond Index (Clean)	101.86	101.94	-0.079%	-0.02%	-0.02%	5.52%	1.86%	2.18	2.08	4.86
Under 5 Bond Index (Return)	139.98	140.08	-0.066%	0.07%	0.07%	8.38%	39.98%	2.18	2.08	4.86
Under 10 Bond Index (Clean)	95.83	95.97	-0.147%	0.31%	0.31%	10.30%	-4.17%	4.52	4.27	5.82
Under 10 Bond Index (Return)	135.97	136.15	-0.131%	0.40%	0.40%	13.12%	35.97%	4.52	4.27	5.82
5 Plus Bond Index (Clean)	93.51	93.65	-0.151%	0.71%	0.71%	15.06%	-6.49%	6.79	6.40	6.08
5 Plus Bond Index (Return)	140.10	140.29	-0.133%	0.79%	0.79%	17.89%	40.10%	6.79	6.40	6.08
10 Plus Bond Index (Clean)	94.17	94.16	0.013%	1.30%	1.30%	18.11%	-5.83%	9.21	8.68	6.14
10 Plus Bond Index (Return)	146.11	146.07	0.028%	1.39%	1.39%	21.04%	46.11%	9.21	8.68	6.14

## 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	100.74	2.35	98	103.09	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.85	1.08	79	101.94	0.00	6,028	6,079	6144
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.34	1.90	173	101.24	0.00	8,227	8,173	8329
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.49	1.92	156	101.41	0.00	3,630	3,611	3681
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.77	7.29	318	116.06	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.00	1.00	79	98.99	0.00	10,168	9,965	10066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.69	3.23	262	95.92	0.00	9,256	8,579	8878
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.14	0.22	18	91.35	0.00	7,700	7,018	7034
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.61	4.24	262	102.85	0.00	6,785	6,689	6977
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.57	0.97	79	91.54	0.00	11,865	10,735	10850
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.73	3.59	262	96.32	0.00	7,716	7,148	7424
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.55	1.70	115	95.25	0.00	11,769	10,995	11195

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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%	21.80%	8.90%				
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%	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%	14.60%					12.50%		35.60%	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%			9.80%	13.10%				8.70%			10.10%	13.30%			
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%				21.40%	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 06-Jul-2012	Previous Index Price 05-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	100.74	100.80	-0.057%	-0.165%	-0.165%	-0.260%	5.23	0.22	0.22
IE0031256328	3125632	5.0 Treasury Bond 2013	100.85	100.93	-0.076%	0.028%	0.028%	3.686%	3.82	0.77	0.74
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.34	99.29	0.047%	0.437%	0.437%	6.297%	4.45	1.48	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.49	99.50	-0.007%	-0.045%	-0.045%		4.70	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	108.77	108.77	0.002%	0.112%	0.112%	8.278%	5.12	2.69	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	98.00	98.21	-0.211%	-0.414%	-0.414%	9.028%	5.19	3.51	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.69	92.94	-0.264%	0.323%	0.323%	13.257%	5.92	5.39	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.14	91.25	-0.126%	0.649%	0.649%	13.351%	6.00	6.07	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.61	98.99	-0.376%	0.211%	0.211%	13.377%	6.14	5.86	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	90.57	90.70	-0.149%	0.704%	0.704%	15.354%	6.05	6.60	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.73	92.81	-0.078%	0.797%	0.797%	15.811%	6.14	6.66	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.55	93.54	0.013%	1.302%	1.302%	18.114%	6.14	9.21	8.68

Return Price Performance			Index Price 06-Jul-2012	Previous Index Price 05-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	103.09	103.12	-0.031%	0.002%	0.002%	-0.092%	5.23	0.22	0.22
IE0031256328	3125632	5.0 Treasury Bond 2013	101.94	102.00	-0.062%	0.122%	0.122%	1.152%	3.82	0.77	0.74
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.24	101.18	0.058%	0.505%	0.505%	4.067%	4.45	1.48	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.41	101.41	0.005%	0.041%	0.041%		4.70	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	116.06	116.03	0.022%	0.244%	0.244%	12.156%	5.12	2.69	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	98.99	99.19	-0.197%	-0.321%	-0.321%	6.319%	5.19	3.51	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	95.92	96.16	-0.241%	0.402%	0.402%	15.929%	5.92	5.39	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.35	91.46	-0.113%	0.740%	0.740%	10.394%	6.00	6.07	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.85	103.20	-0.345%	0.313%	0.313%	16.663%	6.14	5.86	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	91.54	91.66	-0.134%	0.791%	0.791%	12.088%	6.05	6.60	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.32	96.38	-0.060%	0.868%	0.868%	18.809%	6.14	6.66	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.25	95.22	0.028%	1.390%	1.390%	14.042%	6.14	9.21	8.68