

# Irish Stock Exchange Daily Bond Index Report

Monday 16 July, 2012

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

Index	Close Value 16-Jul-2012	Previous Close Value 13-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.39	95.29	0.105%	0.59%	0.59%	11.36%	-4.61%	5.15	4.86	5.87
All Bond Index (Return)	138.87	138.67	0.144%	0.81%	0.81%	14.37%	38.87%	5.15	4.86	5.87
Under 3 Bond Index (Clean)	98.37	98.20	0.170%	0.51%	0.51%	4.26%	-1.63%	1.42	1.36	4.20
Under 3 Bond Index (Return)	134.53	134.26	0.203%	0.70%	0.70%	7.47%	34.53%	1.42	1.36	4.20
Under 5 Bond Index (Clean)	102.19	102.01	0.180%	0.31%	0.31%	5.86%	2.19%	2.16	2.06	4.71
Under 5 Bond Index (Return)	140.61	140.31	0.215%	0.51%	0.51%	8.87%	40.61%	2.16	2.06	4.71
Under 10 Bond Index (Clean)	96.03	95.91	0.125%	0.52%	0.52%	10.53%	-3.97%	4.50	4.25	5.77
Under 10 Bond Index (Return)	136.43	136.21	0.162%	0.74%	0.74%	13.50%	36.43%	4.50	4.25	5.77
5 Plus Bond Index (Clean)	93.55	93.49	0.064%	0.75%	0.75%	15.11%	-6.45%	6.77	6.38	6.07
5 Plus Bond Index (Return)	140.36	140.21	0.106%	0.98%	0.98%	18.11%	40.36%	6.77	6.38	6.07
10 Plus Bond Index (Clean)	93.92	93.94	-0.021%	1.03%	1.03%	17.80%	-6.08%	9.18	8.65	6.17
10 Plus Bond Index (Return)	145.96	145.92	0.026%	1.28%	1.28%	20.91%	45.96%	9.18	8.65	6.17

## 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	100.71	2.59	108	103.30	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.07	1.22	89	102.29	0.00	6,028	6,092	6165
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.79	2.01	183	101.79	0.00	8,227	8,210	8375
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.64	2.05	166	101.68	0.00	3,630	3,617	3691
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.39	7.52	328	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.35	1.12	89	99.47	0.00	10,168	10,001	10115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.00	3.35	272	96.35	0.00	9,256	8,608	8918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.13	0.34	28	91.47	0.00	7,700	7,017	7043
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.96	4.40	272	103.36	0.00	6,767	6,696	6994
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.57	1.10	89	91.66	0.00	11,852	10,734	10864
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.73	3.73	272	96.46	0.00	7,708	7,148	7435
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.30	1.85	125	95.15	0.00	11,753	10,966	11183

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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%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	45.80%	29.40%	12.00%					10.40%	45.90%	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%		35.80%	14.70%					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%			10.00%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.80%	21.00%				13.40%			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%				21.40%	100.00%			13.80%				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 16-Jul-2012	Previous Index Price 13-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	100.71	100.71	-0.007%	-0.199%	-0.199%	-0.295%	5.04	0.20	0.19
IE0031256328	3125632	5.0 Treasury Bond 2013	101.07	101.06	0.010%	0.243%	0.243%	3.909%	3.49	0.75	0.72
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.79	99.47	0.319%	0.887%	0.887%	6.773%	4.14	1.45	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.64	99.53	0.102%	0.102%	0.102%		4.64	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	108.39	108.26	0.118%	-0.236%	-0.236%	7.902%	5.23	2.67	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	98.35	98.16	0.199%	-0.053%	-0.053%	9.423%	5.09	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.00	92.71	0.310%	0.655%	0.655%	13.632%	5.87	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.13	91.08	0.052%	0.641%	0.641%	13.342%	6.00	6.04	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.96	98.91	0.056%	0.564%	0.564%	13.776%	6.08	5.84	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	90.57	90.55	0.022%	0.701%	0.701%	15.350%	6.06	6.57	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.73	92.75	-0.016%	0.793%	0.793%	15.807%	6.15	6.64	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.30	93.32	-0.021%	1.034%	1.034%	17.802%	6.17	9.18	8.65

Return Price Performance			Index Price 16-Jul-2012	Previous Index Price 13-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	103.30	103.23	0.063%	0.200%	0.200%	0.106%	5.04	0.20	0.19
IE0031256328	3125632	5.0 Treasury Bond 2013	102.29	102.24	0.050%	0.469%	0.469%	1.503%	3.49	0.75	0.72
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.79	101.44	0.345%	1.055%	1.055%	4.636%	4.14	1.45	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.68	101.54	0.138%	0.309%	0.309%		4.64	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	115.91	115.71	0.170%	0.116%	0.116%	12.012%	5.23	2.67	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	99.47	99.24	0.235%	0.163%	0.163%	6.836%	5.09	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.35	96.03	0.337%	0.852%	0.852%	16.449%	5.87	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.47	91.38	0.092%	0.866%	0.866%	10.531%	6.00	6.04	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.36	103.25	0.101%	0.810%	0.810%	17.241%	6.08	5.84	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	91.66	91.61	0.062%	0.924%	0.924%	12.236%	6.06	6.57	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.46	96.43	0.027%	1.008%	1.008%	18.974%	6.15	6.64	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.15	95.13	0.026%	1.285%	1.285%	13.923%	6.17	9.18	8.65