

# Irish Stock Exchange Daily Bond Index Report

Tuesday 17 July, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 17-Jul-2012	Previous Close Value 16-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.46	95.39	0.068%	0.66%	0.66%	11.43%	-4.54%	5.14	4.86	5.86
All Bond Index (Return)	138.98	138.87	0.080%	0.89%	0.89%	14.46%	38.98%	5.14	4.86	5.86
Under 3 Bond Index (Clean)	98.55	98.37	0.181%	0.69%	0.69%	4.45%	-1.45%	1.42	1.36	4.07
Under 3 Bond Index (Return)	134.78	134.53	0.190%	0.90%	0.90%	7.67%	34.78%	1.42	1.36	4.07
Under 5 Bond Index (Clean)	102.31	102.19	0.118%	0.43%	0.43%	5.99%	2.31%	2.15	2.06	4.66
Under 5 Bond Index (Return)	140.79	140.61	0.129%	0.64%	0.64%	9.01%	40.79%	2.15	2.06	4.66
Under 10 Bond Index (Clean)	96.09	96.03	0.064%	0.59%	0.59%	10.60%	-3.91%	4.50	4.25	5.76
Under 10 Bond Index (Return)	136.53	136.43	0.075%	0.81%	0.81%	13.59%	36.53%	4.50	4.25	5.76
5 Plus Bond Index (Clean)	93.58	93.55	0.041%	0.79%	0.79%	15.16%	-6.42%	6.76	6.38	6.07
5 Plus Bond Index (Return)	140.43	140.36	0.053%	1.03%	1.03%	18.17%	40.43%	6.76	6.38	6.07
10 Plus Bond Index (Clean)	94.01	93.92	0.094%	1.13%	1.13%	17.91%	-5.99%	9.18	8.65	6.16
10 Plus Bond Index (Return)	146.11	145.96	0.107%	1.39%	1.39%	21.04%	46.11%	9.18	8.65	6.16

## 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	100.72	2.61	109	103.33	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.31	1.23	90	102.55	0.00	6,028	6,107	6181
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.83	2.02	184	101.85	0.00	8,227	8,213	8379
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.03	2.06	167	102.08	0.00	3,630	3,631	3706
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.66	7.54	329	116.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.36	1.13	90	99.49	0.00	10,168	10,001	10117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.95	3.37	273	96.32	0.00	9,256	8,603	8915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.13	0.35	29	91.48	0.00	7,700	7,017	7044
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.94	4.41	273	103.35	0.00	6,767	6,695	6993
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.66	1.11	90	91.77	0.00	11,852	10,745	10876
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.81	3.74	273	96.55	0.00	7,708	7,153	7442
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.39	1.86	126	95.25	0.00	11,755	10,976	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%	9.00%					7.60%	33.80%	21.80%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	45.70%	29.40%	12.00%					10.40%	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%		35.70%	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%				8.60%			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 17-Jul-2012	Previous Index Price 16-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	100.72	100.71	0.013%	-0.186%	-0.186%	-0.282%	4.93	0.20	0.19
IE0031256328	3125632	5.0 Treasury Bond 2013	101.31	101.07	0.240%	0.484%	0.484%	4.159%	3.16	0.75	0.72
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.83	99.79	0.045%	0.932%	0.932%	6.821%	4.11	1.45	1.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.03	99.64	0.391%	0.494%	0.494%		4.48	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	108.66	108.39	0.249%	0.013%	0.013%	8.171%	5.13	2.67	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	98.36	98.35	0.005%	-0.048%	-0.048%	9.429%	5.09	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.95	93.00	-0.051%	0.604%	0.604%	13.575%	5.88	5.36	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.13	91.13	0.000%	0.641%	0.641%	13.342%	6.00	6.04	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.94	98.96	-0.025%	0.539%	0.539%	13.747%	6.08	5.84	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	90.66	90.57	0.099%	0.801%	0.801%	15.465%	6.04	6.57	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.81	92.73	0.081%	0.875%	0.875%	15.900%	6.13	6.64	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.39	93.30	0.093%	1.128%	1.128%	17.912%	6.16	9.18	8.65

Return Price Performance			Index Price 17-Jul-2012	Previous Index Price 16-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	103.33	103.30	0.036%	0.236%	0.236%	0.141%	4.93	0.20	0.19
IE0031256328	3125632	5.0 Treasury Bond 2013	102.55	102.29	0.250%	0.721%	0.721%	1.757%	3.16	0.75	0.72
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.85	101.79	0.055%	1.111%	1.111%	4.694%	4.11	1.45	1.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.08	101.68	0.395%	0.705%	0.705%		4.48	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	116.20	115.91	0.253%	0.369%	0.369%	12.295%	5.13	2.67	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	99.49	99.47	0.018%	0.181%	0.181%	6.855%	5.09	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.32	96.35	-0.036%	0.815%	0.815%	16.406%	5.88	5.36	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.48	91.47	0.013%	0.879%	0.879%	10.546%	6.00	6.04	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.35	103.36	-0.009%	0.801%	0.801%	17.230%	6.08	5.84	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	91.77	91.66	0.112%	1.037%	1.037%	12.362%	6.04	6.57	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.55	96.46	0.092%	1.102%	1.102%	19.084%	6.13	6.64	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.25	95.15	0.107%	1.393%	1.393%	14.045%	6.16	9.18	8.65