

# Irish Stock Exchange Daily Bond Index Report

Friday 20 July, 2012

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

Index	Close Value 20-Jul-2012	Previous Close Value 19-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.78	95.67	0.117%	1.01%	1.01%	11.81%	-4.22%	5.14	4.86	5.79
All Bond Index (Return)	139.50	139.32	0.128%	1.27%	1.27%	14.89%	39.50%	5.14	4.86	5.79
Under 3 Bond Index (Clean)	98.76	98.73	0.027%	0.91%	0.91%	4.68%	-1.24%	1.40	1.35	3.91
Under 3 Bond Index (Return)	135.12	135.06	0.039%	1.14%	1.14%	7.94%	35.12%	1.40	1.35	3.91
Under 5 Bond Index (Clean)	102.57	102.54	0.032%	0.68%	0.68%	6.26%	2.57%	2.14	2.05	4.54
Under 5 Bond Index (Return)	141.19	141.13	0.043%	0.93%	0.93%	9.32%	41.19%	2.14	2.05	4.54
Under 10 Bond Index (Clean)	96.36	96.29	0.070%	0.87%	0.87%	10.91%	-3.64%	4.48	4.24	5.70
Under 10 Bond Index (Return)	136.96	136.85	0.081%	1.13%	1.13%	13.95%	36.96%	4.48	4.24	5.70
5 Plus Bond Index (Clean)	93.95	93.79	0.163%	1.18%	1.18%	15.60%	-6.05%	6.76	6.37	6.01
5 Plus Bond Index (Return)	141.02	140.78	0.173%	1.46%	1.46%	18.67%	41.02%	6.76	6.37	6.01
10 Plus Bond Index (Clean)	94.68	94.29	0.411%	1.85%	1.85%	18.76%	-5.32%	9.18	8.66	6.08
10 Plus Bond Index (Return)	147.21	146.59	0.419%	2.15%	2.15%	21.94%	47.21%	9.18	8.66	6.08

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.66	2.69	112	103.34	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.37	1.27	93	102.65	0.00	6,028	6,110	6187
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.18	2.05	187	102.22	0.00	8,227	8,242	8410
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.20	2.10	170	102.30	0.00	3,630	3,637	3713
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.36	7.61	332	115.96	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.68	1.17	93	99.85	0.00	10,168	10,034	10153
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.28	3.40	276	96.69	0.00	9,256	8,634	8949
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.36	0.39	32	91.75	0.00	7,700	7,035	7065
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.19	4.46	276	103.65	0.00	6,767	6,712	7014
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.94	1.15	93	92.09	0.00	11,852	10,779	10915
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.07	3.78	276	96.85	0.00	7,708	7,173	7465
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.06	1.91	129	95.97	0.00	11,755	11,057	11281

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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%	33.90%	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%	12.10%					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%	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%		35.60%	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	8.40%			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%				21.50%	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 20-Jul-2012	Previous Index Price 19-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	100.66	100.68	-0.027%	-0.250%	-0.250%	-0.346%	5.00	0.18	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	101.37	101.40	-0.022%	0.544%	0.544%	4.220%	3.04	0.73	0.71
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.18	100.12	0.060%	1.281%	1.281%	7.191%	3.86	1.44	1.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.20	100.17	0.035%	0.670%	0.670%		4.41	2.44	2.34
IE0004680173	0468017	8.25 Treas Bond 2015	108.36	108.50	-0.136%	-0.268%	-0.268%	7.867%	5.22	2.65	2.52
IE0006857530	0685753	4.6 Treas Bond 2016	98.68	98.64	0.041%	0.274%	0.274%	9.782%	4.99	3.47	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.28	93.34	-0.059%	0.961%	0.961%	13.978%	5.81	5.35	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.36	91.23	0.151%	0.898%	0.898%	13.631%	5.96	6.03	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.19	99.10	0.099%	0.801%	0.801%	14.044%	6.04	5.83	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	90.94	90.82	0.138%	1.117%	1.117%	15.828%	5.99	6.56	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.07	92.92	0.161%	1.158%	1.158%	16.225%	6.09	6.63	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.06	93.67	0.411%	1.852%	1.852%	18.756%	6.08	9.18	8.66

Return Price Performance			Index Price 20-Jul-2012	Previous Index Price 19-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	103.34	103.34	-0.003%	0.243%	0.243%	0.149%	5.00	0.18	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	102.65	102.66	-0.009%	0.820%	0.820%	1.858%	3.04	0.73	0.71
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.22	102.15	0.070%	1.486%	1.486%	5.082%	3.86	1.44	1.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.30	102.25	0.046%	0.914%	0.914%		4.41	2.44	2.34
IE0004680173	0468017	8.25 Treas Bond 2015	115.96	116.09	-0.108%	0.164%	0.164%	12.066%	5.22	2.65	2.52
IE0006857530	0685753	4.6 Treas Bond 2016	99.85	99.79	0.053%	0.539%	0.539%	7.237%	4.99	3.47	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.69	96.73	-0.044%	1.200%	1.200%	16.850%	5.81	5.35	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.75	91.60	0.163%	1.174%	1.174%	10.870%	5.96	6.03	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.65	103.54	0.110%	1.099%	1.099%	17.578%	6.04	5.83	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	92.09	91.95	0.150%	1.392%	1.392%	12.756%	5.99	6.56	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.85	96.68	0.170%	1.417%	1.417%	19.455%	6.09	6.63	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.97	95.57	0.419%	2.151%	2.151%	14.898%	6.08	9.18	8.66