

# Irish Stock Exchange Daily Bond Index Report

Monday 18 June, 2012

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

Index	Close Value 18-Jun-2012	Previous Close Value 15-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.93	89.96	-0.028%	0.72%	-3.31%	4.98%	-10.07%	5.12	4.78	7.04
All Bond Index (Return)	130.57	130.55	0.015%	0.97%	-2.16%	7.53%	30.57%	5.12	4.78	7.04
Under 3 Bond Index (Clean)	96.16	96.13	0.031%	1.05%	-1.78%	1.92%	-3.84%	1.49	1.41	5.79
Under 3 Bond Index (Return)	131.11	131.02	0.067%	1.26%	-0.81%	4.73%	31.11%	1.49	1.41	5.79
Under 5 Bond Index (Clean)	98.99	98.94	0.051%	1.24%	-2.95%	2.55%	-1.01%	2.21	2.09	6.19
Under 5 Bond Index (Return)	135.79	135.68	0.088%	1.46%	-1.96%	5.14%	35.79%	2.21	2.09	6.19
Under 10 Bond Index (Clean)	90.94	90.96	-0.022%	0.88%	-3.35%	4.67%	-9.06%	4.51	4.21	7.01
Under 10 Bond Index (Return)	128.85	128.83	0.019%	1.11%	-2.23%	7.20%	28.85%	4.51	4.21	7.01
5 Plus Bond Index (Clean)	86.87	86.93	-0.071%	0.43%	-3.50%	6.89%	-13.13%	6.75	6.30	7.20
5 Plus Bond Index (Return)	130.02	130.05	-0.026%	0.69%	-2.27%	9.41%	30.02%	6.75	6.30	7.20
10 Plus Bond Index (Clean)	86.07	86.12	-0.064%	-0.25%	-3.01%	7.95%	-13.94%	9.08	8.48	7.17
10 Plus Bond Index (Return)	133.35	133.37	-0.013%	0.06%	-1.66%	10.47%	33.35%	9.08	8.48	7.17

## 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	100.91	1.92	80	102.83	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.25	0.84	61	101.08	0.00	6,028	6,042	6093
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.93	1.70	155	98.62	0.00	8,227	7,974	8114
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.36	1.70	138	98.06	0.00	3,630	3,498	3560
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.72	6.88	300	111.59	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.73	0.77	61	94.50	0.00	10,168	9,531	9609
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.95	3.01	244	89.95	0.00	9,256	8,047	8326
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.98	0.00	0	84.98	4.40	7,700	6,543	6882
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.41	3.94	244	96.35	0.00	6,795	6,279	6547
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.13	0.75	61	84.88	0.00	11,852	9,971	10060
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.30	3.34	244	89.64	0.00	7,708	6,652	6909
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.50	1.44	97	86.94	0.00	11,748	10,045	10213

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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	8.10%	34.50%	22.30%	9.40%					8.00%	34.30%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.40%					10.60%	45.60%	29.60%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	20.00%	12.90%	5.40%					4.70%	20.00%	13.00%	5.40%				
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	12.80%		35.20%	14.80%					12.60%		35.10%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	16.90%				10.90%			12.60%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.10%	13.80%				9.00%			10.40%	14.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			9.90%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.40%	21.00%				13.20%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%				9.10%			10.40%	14.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%					21.10%	100.00%		13.40%					20.90%	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>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 18-Jun-2012	Previous Index Price 15-Jun-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.91	100.93	-0.024%	-0.111%	-0.973%	-0.097%	5.31	0.28	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	100.25	100.30	-0.050%	0.000%	-0.649%	3.064%	4.65	0.83	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.93	96.93	0.000%	1.471%	-2.046%	3.713%	6.10	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.36	96.13	0.242%	1.947%	-3.097%		6.01	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	104.72	104.51	0.198%	1.590%	-4.519%	4.243%	6.54	2.74	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	93.73	93.65	0.085%	1.586%	-5.028%	4.278%	6.50	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.95	86.86	0.094%	1.399%	-4.554%	6.234%	7.13	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.98	85.02	-0.053%	0.568%	-4.745%	5.686%	7.21	6.08	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.41	92.68	-0.297%	0.043%	-3.028%	6.240%	7.27	5.86	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	84.13	84.16	-0.036%	0.502%	-3.090%	7.152%	7.22	6.60	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.30	86.42	-0.142%	0.431%	-2.808%	7.770%	7.24	6.64	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.50	85.56	-0.064%	-0.254%	-3.006%	7.950%	7.17	9.08	8.48

Return Price Performance			Index Price 18-Jun-2012	Previous Index Price 15-Jun-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.83	102.78	0.048%	0.311%	0.910%	-0.351%	5.31	0.28	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	101.08	101.09	-0.009%	0.244%	-4.328%	0.307%	4.65	0.83	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.62	98.59	0.033%	1.652%	-1.151%	1.382%	6.10	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.06	97.79	0.276%	2.148%	-2.091%		6.01	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	111.59	111.31	0.248%	1.872%	-2.761%	7.839%	6.54	2.74	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	94.50	94.38	0.125%	1.820%	-8.312%	1.490%	6.50	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.95	89.83	0.132%	1.606%	-3.395%	8.714%	7.13	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.98	89.40	-4.945%	-4.189%	-8.289%	2.685%	7.21	6.08	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.35	96.58	-0.235%	0.345%	-1.625%	9.291%	7.27	5.86	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	84.88	84.87	0.008%	0.762%	-6.815%	3.932%	7.22	6.60	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.64	89.72	-0.091%	0.692%	-1.535%	10.563%	7.24	6.64	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.94	86.95	-0.013%	0.056%	-1.659%	4.085%	7.17	9.08	8.48