

# Irish Stock Exchange Daily Bond Index Report

Thursday 21 June, 2012

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

Index	Close Value 21-Jun-2012	Previous Close Value 20-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.74	90.25	0.546%	1.63%	-2.43%	5.93%	-9.26%	5.12	4.79	6.86
All Bond Index (Return)	131.78	131.06	0.549%	1.90%	-1.25%	8.53%	31.78%	5.12	4.79	6.86
Under 3 Bond Index (Clean)	96.54	96.44	0.106%	1.46%	-1.39%	2.33%	-3.46%	1.47	1.40	5.52
Under 3 Bond Index (Return)	131.67	131.52	0.116%	1.70%	-0.38%	5.18%	31.67%	1.47	1.40	5.52
Under 5 Bond Index (Clean)	99.52	99.30	0.218%	1.78%	-2.44%	3.10%	-0.48%	2.20	2.08	5.95
Under 5 Bond Index (Return)	136.56	136.25	0.227%	2.03%	-1.40%	5.73%	36.56%	2.20	2.08	5.95
Under 10 Bond Index (Clean)	91.70	91.25	0.490%	1.71%	-2.55%	5.55%	-8.30%	4.50	4.21	6.82
Under 10 Bond Index (Return)	129.96	129.32	0.495%	1.98%	-1.39%	8.12%	29.96%	4.50	4.21	6.82
5 Plus Bond Index (Clean)	87.84	87.20	0.733%	1.55%	-2.43%	8.09%	-12.16%	6.75	6.31	7.03
5 Plus Bond Index (Return)	131.50	130.55	0.732%	1.84%	-1.15%	10.66%	31.50%	6.75	6.31	7.03
10 Plus Bond Index (Clean)	87.24	86.46	0.902%	1.11%	-1.68%	9.43%	-12.76%	9.10	8.50	7.01
10 Plus Bond Index (Return)	135.22	134.01	0.903%	1.45%	-0.29%	12.01%	35.22%	9.10	8.50	7.01

## 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	100.87	1.99	83	102.86	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.45	0.88	64	101.32	0.00	6,028	6,055	6107
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.42	1.73	158	99.15	0.00	8,227	8,015	8157
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.86	1.74	141	98.60	0.00	3,630	3,516	3579
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.13	6.94	303	112.07	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.45	0.81	64	95.26	0.00	10,168	9,604	9686
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.57	3.05	247	90.62	0.00	9,256	8,105	8387
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.71	0.04	3	85.75	0.00	7,700	6,600	6603
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.35	3.99	247	97.34	0.00	6,784	6,343	6614
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.16	0.79	64	85.95	0.00	11,852	10,094	10187
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.48	3.38	247	90.87	0.00	7,708	6,743	7004
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.67	1.48	100	88.15	0.00	11,748	10,182	10356

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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	8.00%	34.40%	22.20%	9.30%					8.00%	34.20%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.50%	29.40%	12.30%					10.60%	45.70%	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%		35.30%	14.80%					12.60%		35.20%	14.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	16.90%				10.90%			12.60%	17.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.10%	13.70%				8.60%			10.00%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			10.00%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	21.00%				13.30%			15.40%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.40%	14.00%				9.10%			10.60%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				21.20%	100.00%			13.50%				21.10%	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 21-Jun-2012	Previous Index Price 20-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	100.87	100.94	-0.068%	-0.147%	-1.009%	-0.134%	5.28	0.26	0.26
IE0031256328	3125632	5.0 Treasury Bond 2013	100.45	100.47	-0.017%	0.200%	-0.451%	3.269%	4.39	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.42	97.32	0.103%	1.984%	-1.551%	4.237%	5.77	1.52	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.86	96.55	0.323%	2.472%	-2.597%		5.80	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	105.13	104.91	0.208%	1.992%	-4.141%	4.655%	6.39	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.45	94.06	0.423%	2.371%	-4.293%	5.084%	6.28	3.55	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.57	87.16	0.474%	2.132%	-3.864%	7.001%	7.00	5.40	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.71	85.21	0.596%	1.442%	-3.918%	6.604%	7.06	6.08	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.35	92.76	0.641%	1.066%	-2.036%	7.326%	7.09	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	85.16	84.39	0.922%	1.738%	-1.897%	8.470%	7.03	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.48	86.85	0.725%	1.813%	-1.470%	9.254%	7.03	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.67	85.90	0.902%	1.111%	-1.679%	9.428%	7.01	9.10	8.50

Return Price Performance			Index Price 21-Jun-2012	Previous Index Price 20-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	102.86	102.91	-0.044%	0.345%	0.944%	-0.317%	5.28	0.26	0.26
IE0031256328	3125632	5.0 Treasury Bond 2013	101.32	101.33	-0.004%	0.483%	-4.100%	0.546%	4.39	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.15	99.04	0.112%	2.191%	-0.626%	1.919%	5.77	1.52	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.60	98.27	0.330%	2.704%	-1.558%		5.80	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	112.07	111.83	0.216%	2.313%	-2.341%	8.306%	6.39	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	95.26	94.85	0.432%	2.642%	-7.572%	2.309%	6.28	3.55	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.62	90.19	0.471%	2.357%	-2.681%	9.517%	7.00	5.40	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.75	85.23	0.610%	-3.316%	-7.453%	3.620%	7.06	6.08	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.34	96.73	0.633%	1.380%	-0.611%	10.419%	7.09	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	85.95	85.16	0.928%	2.035%	-5.639%	5.244%	7.03	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.87	90.22	0.714%	2.073%	-0.185%	12.079%	7.03	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.15	87.36	0.903%	1.454%	-0.286%	5.539%	7.01	9.10	8.50