

Irish Stock Exchange Daily Bond Index Report

Monday 2 July, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Jul-2012	Previous Close Value 29-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.05	94.83	0.237%	0.24%	0.24%	10.96%	-4.95%	5.18	4.89	5.94
All Bond Index (Return)	138.13	137.75	0.274%	0.27%	0.27%	13.76%	38.13%	5.18	4.89	5.94
Under 3 Bond Index (Clean)	97.76	97.87	-0.113%	-0.11%	-0.11%	3.62%	-2.24%	1.46	1.39	4.64
Under 3 Bond Index (Return)	133.49	133.59	-0.076%	-0.08%	-0.08%	6.63%	33.49%	1.46	1.39	4.64
Under 5 Bond Index (Clean)	101.82	101.88	-0.061%	-0.06%	-0.06%	5.48%	1.82%	2.20	2.10	4.88
Under 5 Bond Index (Return)	139.86	139.89	-0.023%	-0.02%	-0.02%	8.29%	39.86%	2.20	2.10	4.88
Under 10 Bond Index (Clean)	95.68	95.53	0.157%	0.16%	0.16%	10.13%	-4.32%	4.54	4.29	5.85
Under 10 Bond Index (Return)	135.69	135.43	0.193%	0.19%	0.19%	12.89%	35.69%	4.54	4.29	5.85
5 Plus Bond Index (Clean)	93.22	92.85	0.401%	0.40%	0.40%	14.71%	-6.78%	6.80	6.41	6.12
5 Plus Bond Index (Return)	139.60	139.00	0.435%	0.43%	0.43%	17.48%	39.60%	6.80	6.41	6.12
10 Plus Bond Index (Clean)	93.65	92.96	0.742%	0.74%	0.74%	17.46%	-6.35%	9.22	8.68	6.21
10 Plus Bond Index (Return)	145.23	144.11	0.777%	0.78%	0.78%	20.30%	45.23%	9.22	8.68	6.21

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	100.81	2.25	94	103.06	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.78	1.03	75	101.81	0.00	6,028	6,075	6136
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.76	1.85	169	100.62	0.00	8,227	8,126	8278
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.38	1.87	152	101.25	0.00	3,630	3,607	3675
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.45	7.20	314	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.44	0.95	75	99.38	0.00	10,168	10,010	10106
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.71	3.18	258	95.89	0.00	9,256	8,581	8875
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.09	0.17	14	91.26	0.00	7,700	7,014	7027
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.55	4.17	258	102.72	0.00	6,784	6,685	6968
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.12	0.93	75	91.04	0.00	11,852	10,681	10790
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.27	3.53	258	95.80	0.00	7,708	7,112	7384
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.03	1.64	111	94.68	0.00	11,753	10,934	11127

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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%	34.10%	21.80%	8.90%					7.60%	33.90%	21.70%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.30%	45.60%	29.20%	12.00%					10.30%	45.70%	29.30%	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	12.70%		35.90%	14.70%					12.60%		35.80%	14.60%				
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%	13.80%				8.70%			10.10%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.10%				8.70%			10.10%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.50%			15.70%	20.90%				13.40%			15.60%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.50%	13.90%				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%	
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jul-2012	Previous Index Price 29-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	100.81	100.91	-0.097%	-0.097%	-0.097%	-0.193%	5.18	0.24	0.23
IE0031256328	3125632	5.0 Treasury Bond 2013	100.78	100.83	-0.045%	-0.045%	-0.045%	3.611%	3.94	0.79	0.76
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.76	98.91	-0.147%	-0.147%	-0.147%	5.680%	4.84	1.49	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.38	99.53	-0.156%	-0.156%	-0.156%		4.75	2.50	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	108.45	108.65	-0.186%	-0.186%	-0.186%	7.956%	5.24	2.71	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	98.44	98.41	0.034%	0.034%	0.034%	9.518%	5.06	3.53	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.71	92.40	0.344%	0.344%	0.344%	13.282%	5.92	5.40	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.09	90.55	0.600%	0.600%	0.600%	13.296%	6.00	6.08	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.55	98.41	0.147%	0.147%	0.147%	13.305%	6.15	5.88	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	90.12	89.94	0.200%	0.200%	0.200%	14.777%	6.13	6.61	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.27	92.00	0.291%	0.291%	0.291%	15.230%	6.22	6.67	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.03	92.35	0.742%	0.742%	0.742%	17.461%	6.21	9.22	8.68

Return Price Performance			Index Price 02-Jul-2012	Previous Index Price 29-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	103.06	103.09	-0.025%	-0.025%	-0.025%	-0.119%	5.18	0.24	0.23
IE0031256328	3125632	5.0 Treasury Bond 2013	101.81	101.81	-0.004%	-0.004%	-0.004%	1.025%	3.94	0.79	0.76
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.62	100.73	-0.111%	-0.111%	-0.111%	3.428%	4.84	1.49	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.25	101.37	-0.116%	-0.116%	-0.116%		4.75	2.50	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	115.64	115.77	-0.115%	-0.115%	-0.115%	11.754%	5.24	2.71	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	99.38	99.31	0.071%	0.071%	0.071%	6.738%	5.06	3.53	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	95.89	95.54	0.371%	0.371%	0.371%	15.893%	5.92	5.40	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.26	90.68	0.637%	0.637%	0.637%	10.281%	6.00	6.08	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.72	102.53	0.188%	0.188%	0.188%	16.518%	6.15	5.88	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	91.04	90.82	0.239%	0.239%	0.239%	11.474%	6.13	6.61	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	95.80	95.49	0.324%	0.324%	0.324%	18.168%	6.22	6.67	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.68	93.95	0.777%	0.777%	0.777%	13.352%	6.21	9.22	8.68