

Irish Stock Exchange Daily Bond Index Report

Monday 9 July, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 09-Jul-2012	Previous Close Value 06-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.33	95.25	0.077%	0.53%	0.53%	11.28%	-4.67%	5.17	4.88	5.88
All Bond Index (Return)	138.65	138.49	0.116%	0.65%	0.65%	14.19%	38.65%	5.17	4.88	5.88
Under 3 Bond Index (Clean)	98.15	98.07	0.086%	0.28%	0.28%	4.03%	-1.85%	1.44	1.38	4.36
Under 3 Bond Index (Return)	134.12	133.96	0.120%	0.40%	0.40%	7.14%	34.12%	1.44	1.38	4.36
Under 5 Bond Index (Clean)	101.93	101.86	0.072%	0.05%	0.05%	5.60%	1.93%	2.17	2.07	4.83
Under 5 Bond Index (Return)	140.14	139.98	0.108%	0.17%	0.17%	8.50%	40.14%	2.17	2.07	4.83
Under 10 Bond Index (Clean)	95.94	95.83	0.111%	0.42%	0.42%	10.42%	-4.06%	4.52	4.27	5.79
Under 10 Bond Index (Return)	136.17	135.97	0.149%	0.55%	0.55%	13.29%	36.17%	4.52	4.27	5.79
5 Plus Bond Index (Clean)	93.58	93.51	0.080%	0.79%	0.79%	15.16%	-6.42%	6.79	6.40	6.07
5 Plus Bond Index (Return)	140.27	140.10	0.121%	0.91%	0.91%	18.04%	40.27%	6.79	6.40	6.07
10 Plus Bond Index (Clean)	94.04	94.17	-0.134%	1.17%	1.17%	17.96%	-5.96%	9.20	8.67	6.16
10 Plus Bond Index (Return)	145.99	146.11	-0.084%	1.30%	1.30%	20.93%	45.99%	9.20	8.67	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	100.79	2.42	101	103.21	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.04	1.12	82	102.16	0.00	6,028	6,090	6158
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.40	1.93	176	101.33	0.00	8,227	8,178	8337
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.47	1.96	159	101.43	0.00	3,630	3,611	3682
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.58	7.36	321	115.93	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.05	1.03	82	99.08	0.00	10,168	9,970	10075
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.85	3.27	265	96.12	0.00	9,256	8,594	8896
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.26	0.25	21	91.51	0.00	7,700	7,027	7047
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.94	4.28	265	103.22	0.00	6,785	6,712	7003
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.60	1.01	82	91.61	0.00	11,865	10,750	10869
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.82	3.63	265	96.45	0.00	7,716	7,162	7442
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.43	1.75	118	95.17	0.00	11,769	10,995	11200

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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%	8.90%					7.60%	33.80%	21.80%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.30%	45.70%	29.30%	12.00%					10.30%	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%	20.20%	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%	14.60%					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%			9.90%	13.10%				8.70%			10.10%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.80%	21.00%				13.50%			15.60%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.10%			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%		
									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 09-Jul-2012	Previous Index Price 06-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	100.79	100.74	0.043%	-0.122%	-0.122%	-0.218%	5.00	0.22	0.21
IE0031256328	3125632	5.0 Treasury Bond 2013	101.04	100.85	0.180%	0.208%	0.208%	3.873%	3.57	0.77	0.74
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.40	99.34	0.060%	0.497%	0.497%	6.361%	4.40	1.47	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.47	99.49	-0.018%	-0.063%	-0.063%		4.71	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	108.58	108.77	-0.177%	-0.065%	-0.065%	8.086%	5.18	2.69	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	98.05	98.00	0.048%	-0.366%	-0.366%	9.081%	5.18	3.51	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.85	92.69	0.169%	0.492%	0.492%	13.449%	5.89	5.39	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.26	91.14	0.134%	0.784%	0.784%	13.503%	5.98	6.06	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.94	98.61	0.327%	0.539%	0.539%	13.747%	6.08	5.86	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	90.60	90.57	0.030%	0.734%	0.734%	15.389%	6.05	6.59	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.82	92.73	0.092%	0.889%	0.889%	15.917%	6.13	6.66	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.43	93.55	-0.134%	1.166%	1.166%	17.956%	6.16	9.20	8.67

Return Price Performance			Index Price 09-Jul-2012	Previous Index Price 06-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	103.21	103.09	0.111%	0.113%	0.113%	0.018%	5.00	0.22	0.21
IE0031256328	3125632	5.0 Treasury Bond 2013	102.16	101.94	0.219%	0.341%	0.341%	1.373%	3.57	0.77	0.74
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.33	101.24	0.092%	0.598%	0.598%	4.162%	4.40	1.47	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.43	101.41	0.019%	0.060%	0.060%		4.71	2.48	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	115.93	116.06	-0.108%	0.136%	0.136%	12.035%	5.18	2.69	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	99.08	98.99	0.086%	-0.236%	-0.236%	6.411%	5.18	3.51	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.12	95.92	0.202%	0.605%	0.605%	16.163%	5.89	5.39	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.51	91.35	0.174%	0.915%	0.915%	10.586%	5.98	6.06	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.22	102.85	0.361%	0.675%	0.675%	17.084%	6.08	5.86	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	91.61	91.54	0.071%	0.862%	0.862%	12.167%	6.05	6.59	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.45	96.32	0.131%	1.000%	1.000%	18.964%	6.13	6.66	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.17	95.25	-0.084%	1.305%	1.305%	13.946%	6.16	9.20	8.67