

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 July, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Jul-2012	Previous Close Value 09-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.26	95.33	-0.072%	0.45%	0.45%	11.20%	-4.74%	5.17	4.88	5.90
All Bond Index (Return)	138.57	138.65	-0.058%	0.60%	0.60%	14.12%	38.57%	5.17	4.88	5.90
Under 3 Bond Index (Clean)	98.14	98.15	-0.008%	0.28%	0.28%	4.02%	-1.86%	1.43	1.37	4.37
Under 3 Bond Index (Return)	134.13	134.12	0.003%	0.40%	0.40%	7.15%	34.13%	1.43	1.37	4.37
Under 5 Bond Index (Clean)	101.91	101.93	-0.017%	0.03%	0.03%	5.58%	1.91%	2.17	2.07	4.84
Under 5 Bond Index (Return)	140.13	140.14	-0.004%	0.17%	0.17%	8.50%	40.13%	2.17	2.07	4.84
Under 10 Bond Index (Clean)	95.90	95.94	-0.038%	0.39%	0.39%	10.38%	-4.10%	4.52	4.27	5.80
Under 10 Bond Index (Return)	136.14	136.17	-0.023%	0.53%	0.53%	13.27%	36.14%	4.52	4.27	5.80
5 Plus Bond Index (Clean)	93.48	93.58	-0.104%	0.68%	0.68%	15.04%	-6.52%	6.78	6.39	6.08
5 Plus Bond Index (Return)	140.15	140.27	-0.087%	0.83%	0.83%	17.93%	40.15%	6.78	6.39	6.08
10 Plus Bond Index (Clean)	93.77	94.04	-0.291%	0.87%	0.87%	17.61%	-6.23%	9.20	8.66	6.19
10 Plus Bond Index (Return)	145.59	145.99	-0.271%	1.03%	1.03%	20.61%	45.59%	9.20	8.66	6.19

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	100.75	2.45	102	103.19	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.00	1.14	83	102.14	0.00	6,028	6,088	6156
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.46	1.94	177	101.40	0.00	8,227	8,183	8343
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.34	1.97	160	101.31	0.00	3,630	3,606	3677
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.36	7.38	322	115.74	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.02	1.05	83	99.06	0.00	10,168	9,967	10073
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.85	3.28	266	96.13	0.00	9,256	8,594	8897
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.03	0.27	22	91.30	0.00	7,700	7,009	7030
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.93	4.30	266	103.23	0.00	6,785	6,712	7004
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.54	1.02	83	91.57	0.00	11,865	10,743	10865
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.86	3.64	266	96.50	0.00	7,716	7,165	7446
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.15	1.76	119	94.91	0.00	11,769	10,963	11170

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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	10.40%	45.70%	29.40%	12.00%					10.30%	45.90%	29.50%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.10%	12.90%	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%	13.40%			
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%				21.40%	100.00%			13.80%				21.30%	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 10-Jul-2012	Previous Index Price 09-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	100.75	100.79	-0.037%	-0.159%	-0.159%	-0.254%	5.12	0.22	0.21
IE0031256328	3125632	5.0 Treasury Bond 2013	101.00	101.04	-0.032%	0.177%	0.177%	3.840%	3.61	0.76	0.74
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.46	99.40	0.063%	0.561%	0.561%	6.429%	4.36	1.47	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.34	99.47	-0.133%	-0.196%	-0.196%		4.77	2.47	2.36
IE0004680173	0468017	8.25 Treas Bond 2015	108.36	108.58	-0.203%	-0.268%	-0.268%	7.867%	5.25	2.69	2.55
IE0006857530	0685753	4.6 Treas Bond 2016	98.02	98.05	-0.031%	-0.396%	-0.396%	9.047%	5.19	3.51	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.85	92.85	0.000%	0.492%	0.492%	13.449%	5.89	5.38	5.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.03	91.26	-0.252%	0.530%	0.530%	13.217%	6.02	6.06	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.93	98.94	-0.005%	0.534%	0.534%	13.741%	6.08	5.86	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	90.54	90.60	-0.057%	0.676%	0.676%	15.322%	6.06	6.59	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.86	92.82	0.045%	0.935%	0.935%	15.969%	6.12	6.66	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.15	93.43	-0.291%	0.872%	0.872%	17.613%	6.19	9.20	8.66

Return Price Performance			Index Price 10-Jul-2012	Previous Index Price 09-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	103.19	103.21	-0.012%	0.101%	0.101%	0.007%	5.12	0.22	0.21
IE0031256328	3125632	5.0 Treasury Bond 2013	102.14	102.16	-0.019%	0.322%	0.322%	1.355%	3.61	0.76	0.74
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.40	101.33	0.072%	0.670%	0.670%	4.237%	4.36	1.47	1.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.31	101.43	-0.118%	-0.058%	-0.058%		4.77	2.47	2.36
IE0004680173	0468017	8.25 Treas Bond 2015	115.74	115.93	-0.170%	-0.034%	-0.034%	11.845%	5.25	2.69	2.55
IE0006857530	0685753	4.6 Treas Bond 2016	99.06	99.08	-0.017%	-0.253%	-0.253%	6.393%	5.19	3.51	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.13	96.12	0.012%	0.618%	0.618%	16.178%	5.89	5.38	5.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.30	91.51	-0.238%	0.675%	0.675%	10.322%	6.02	6.06	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.23	103.22	0.011%	0.686%	0.686%	17.097%	6.08	5.86	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	91.57	91.61	-0.044%	0.818%	0.818%	12.118%	6.06	6.59	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.50	96.45	0.058%	1.059%	1.059%	19.033%	6.12	6.66	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.91	95.17	-0.271%	1.030%	1.030%	13.637%	6.19	9.20	8.66