

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 July, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Jul-2012	Previous Close Value 10-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.20	95.26	-0.060%	0.39%	0.39%	11.13%	-4.80%	5.16	4.87	5.91
All Bond Index (Return)	138.51	138.57	-0.045%	0.55%	0.55%	14.07%	38.51%	5.16	4.87	5.91
Under 3 Bond Index (Clean)	98.21	98.14	0.062%	0.34%	0.34%	4.09%	-1.80%	1.42	1.37	4.32
Under 3 Bond Index (Return)	134.23	134.13	0.073%	0.48%	0.48%	7.22%	34.23%	1.42	1.37	4.32
Under 5 Bond Index (Clean)	101.91	101.91	-0.007%	0.03%	0.03%	5.57%	1.91%	2.16	2.06	4.84
Under 5 Bond Index (Return)	140.14	140.13	0.006%	0.18%	0.18%	8.50%	40.14%	2.16	2.06	4.84
Under 10 Bond Index (Clean)	95.85	95.90	-0.059%	0.33%	0.33%	10.32%	-4.15%	4.51	4.26	5.82
Under 10 Bond Index (Return)	136.08	136.14	-0.046%	0.48%	0.48%	13.21%	36.08%	4.51	4.26	5.82
5 Plus Bond Index (Clean)	93.40	93.48	-0.090%	0.59%	0.59%	14.93%	-6.60%	6.77	6.38	6.10
5 Plus Bond Index (Return)	140.05	140.15	-0.073%	0.75%	0.75%	17.85%	40.05%	6.77	6.38	6.10
10 Plus Bond Index (Clean)	93.71	93.77	-0.064%	0.81%	0.81%	17.54%	-6.29%	9.19	8.65	6.20
10 Plus Bond Index (Return)	145.52	145.59	-0.047%	0.98%	0.98%	20.55%	45.52%	9.19	8.65	6.20

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	100.75	2.47	103	103.21	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.05	1.15	84	102.20	0.00	6,028	6,091	6160
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.54	1.95	178	101.49	0.00	8,227	8,189	8350
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.40	1.99	161	101.38	0.00	3,630	3,608	3680
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.30	7.40	323	115.70	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.89	1.06	84	98.95	0.00	10,168	9,954	10061
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.76	3.29	267	96.05	0.00	9,256	8,585	8890
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	90.73	0.28	23	91.01	0.00	7,700	6,986	7008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.93	4.32	267	103.25	0.00	6,785	6,712	7005
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.53	1.04	84	91.56	0.00	11,865	10,742	10864
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.78	3.66	267	96.44	0.00	7,716	7,159	7441
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.09	1.78	120	94.87	0.00	11,769	10,956	11165

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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%	21.90%	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%					10.40%	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%		35.70%	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	8.80%			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 11-Jul-2012	Previous Index Price 10-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	100.75	-0.003%	-0.162%	-0.162%	-0.257%	5.00	0.21	0.20
IE0031256328	3125632	5.0 Treasury Bond 2013	101.05	101.00	0.045%	0.221%	0.221%	3.886%	3.54	0.76	0.73
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.54	99.46	0.075%	0.637%	0.637%	6.509%	4.31	1.46	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.40	99.34	0.060%	-0.136%	-0.136%		4.74	2.47	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	108.30	108.36	-0.055%	-0.323%	-0.323%	7.808%	5.26	2.68	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	97.89	98.02	-0.130%	-0.525%	-0.525%	8.906%	5.23	3.50	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.76	92.85	-0.097%	0.395%	0.395%	13.339%	5.91	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.73	91.03	-0.326%	0.202%	0.202%	12.848%	6.08	6.05	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.93	98.93	0.003%	0.537%	0.537%	13.745%	6.08	5.85	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	90.53	90.54	-0.017%	0.659%	0.659%	15.303%	6.06	6.58	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.78	92.86	-0.083%	0.851%	0.851%	15.873%	6.14	6.65	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.09	93.15	-0.064%	0.807%	0.807%	17.537%	6.20	9.19	8.65

Return Price Performance			Index Price 11-Jul-2012	Previous Index Price 10-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	103.19	0.019%	0.120%	0.120%	0.026%	5.00	0.21	0.20
IE0031256328	3125632	5.0 Treasury Bond 2013	102.20	102.14	0.058%	0.380%	0.380%	1.413%	3.54	0.76	0.73
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.49	101.40	0.085%	0.756%	0.756%	4.326%	4.31	1.46	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.38	101.31	0.071%	0.013%	0.013%		4.74	2.47	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	115.70	115.74	-0.032%	-0.066%	-0.066%	11.809%	5.26	2.68	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	98.95	99.06	-0.116%	-0.369%	-0.369%	6.269%	5.23	3.50	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.05	96.13	-0.080%	0.537%	0.537%	16.085%	5.91	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.01	91.30	-0.312%	0.361%	0.361%	9.978%	6.08	6.05	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.25	103.23	0.017%	0.703%	0.703%	17.117%	6.08	5.85	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	91.56	91.57	-0.003%	0.815%	0.815%	12.115%	6.06	6.58	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.44	96.50	-0.066%	0.992%	0.992%	18.955%	6.14	6.65	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.87	94.91	-0.047%	0.982%	0.982%	13.583%	6.20	9.19	8.65