

Irish Stock Exchange Daily Bond Index Report

Thursday 12 July, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Jul-2012	Previous Close Value 11-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.29	95.20	0.095%	0.49%	0.49%	11.24%	-4.71%	5.16	4.87	5.89
All Bond Index (Return)	138.66	138.51	0.106%	0.66%	0.66%	14.19%	38.66%	5.16	4.87	5.89
Under 3 Bond Index (Clean)	98.13	98.21	-0.075%	0.26%	0.26%	4.01%	-1.87%	1.42	1.36	4.38
Under 3 Bond Index (Return)	134.14	134.23	-0.062%	0.42%	0.42%	7.16%	34.14%	1.42	1.36	4.38
Under 5 Bond Index (Clean)	101.98	101.91	0.070%	0.10%	0.10%	5.64%	1.98%	2.16	2.06	4.81
Under 5 Bond Index (Return)	140.25	140.14	0.081%	0.26%	0.26%	8.59%	40.25%	2.16	2.06	4.81
Under 10 Bond Index (Clean)	95.91	95.85	0.069%	0.40%	0.40%	10.39%	-4.09%	4.51	4.26	5.80
Under 10 Bond Index (Return)	136.19	136.08	0.081%	0.56%	0.56%	13.31%	36.19%	4.51	4.26	5.80
5 Plus Bond Index (Clean)	93.50	93.40	0.108%	0.70%	0.70%	15.06%	-6.50%	6.77	6.38	6.08
5 Plus Bond Index (Return)	140.21	140.05	0.119%	0.87%	0.87%	17.99%	40.21%	6.77	6.38	6.08
10 Plus Bond Index (Clean)	93.95	93.71	0.253%	1.06%	1.06%	17.83%	-6.06%	9.19	8.65	6.17
10 Plus Bond Index (Return)	145.90	145.52	0.263%	1.25%	1.25%	20.87%	45.90%	9.19	8.65	6.17

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	2.49	104	103.24	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.06	1.16	85	102.22	0.00	6,028	6,091	6162
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.29	1.96	179	101.25	0.00	8,227	8,169	8330
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.58	2.00	162	101.57	0.00	3,630	3,614	3687
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.51	7.43	324	115.93	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.21	1.07	85	99.28	0.00	10,168	9,986	10095
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.97	3.30	268	96.27	0.00	9,256	8,605	8911
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.07	0.29	24	91.36	0.00	7,700	7,013	7035
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.91	4.33	268	103.24	0.00	6,785	6,710	7004
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.48	1.05	85	91.53	0.00	11,865	10,736	10860
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.65	3.67	268	96.32	0.00	7,716	7,149	7432
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.33	1.79	121	95.12	0.00	11,769	10,984	11194

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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%	33.90%	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%	29.40%	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	12.60%		35.80%	14.70%					12.50%		35.70%	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	9.00%			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%				21.30%	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 12-Jul-2012	Previous Index Price 11-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%	-0.159%	-0.159%	-0.254%	4.93	0.20	0.20
IE0031256328	3125632	5.0 Treasury Bond 2013	101.06	101.05	0.012%	0.233%	0.233%	3.899%	3.51	0.75	0.73
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.29	99.54	-0.251%	0.384%	0.384%	6.242%	4.49	1.46	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.58	99.40	0.178%	0.042%	0.042%		4.67	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	108.51	108.30	0.197%	-0.127%	-0.127%	8.020%	5.19	2.68	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	98.21	97.89	0.329%	-0.198%	-0.198%	9.264%	5.13	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.97	92.76	0.226%	0.622%	0.622%	13.596%	5.87	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.07	90.73	0.375%	0.578%	0.578%	13.271%	6.01	6.05	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.91	98.93	-0.028%	0.508%	0.508%	13.713%	6.09	5.85	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	90.48	90.53	-0.055%	0.604%	0.604%	15.240%	6.07	6.58	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.65	92.78	-0.143%	0.707%	0.707%	15.707%	6.16	6.64	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.33	93.09	0.252%	1.061%	1.061%	17.834%	6.17	9.19	8.65

Return Price Performance			Index Price 12-Jul-2012	Previous Index Price 11-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	103.24	103.21	0.026%	0.146%	0.146%	0.052%	4.93	0.20	0.20
IE0031256328	3125632	5.0 Treasury Bond 2013	102.22	102.20	0.025%	0.406%	0.406%	1.439%	3.51	0.75	0.73
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.25	101.49	-0.235%	0.518%	0.518%	4.080%	4.49	1.46	1.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.57	101.38	0.187%	0.200%	0.200%		4.67	2.46	2.35
IE0004680173	0468017	8.25 Treas Bond 2015	115.93	115.70	0.204%	0.138%	0.138%	12.037%	5.19	2.68	2.54
IE0006857530	0685753	4.6 Treas Bond 2016	99.28	98.95	0.339%	-0.031%	-0.031%	6.629%	5.13	3.49	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.27	96.05	0.231%	0.769%	0.769%	16.353%	5.87	5.37	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.36	91.01	0.387%	0.749%	0.749%	10.403%	6.01	6.05	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.24	103.25	-0.011%	0.693%	0.693%	17.105%	6.09	5.85	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	91.53	91.56	-0.042%	0.773%	0.773%	12.068%	6.07	6.58	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.32	96.44	-0.123%	0.867%	0.867%	18.808%	6.16	6.64	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.12	94.87	0.264%	1.249%	1.249%	13.882%	6.17	9.19	8.65