

Irish Stock Exchange Daily Bond Index Report

Thursday 19 July, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Jul-2012	Previous Close Value 18-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.67	95.50	0.179%	0.89%	0.89%	11.68%	-4.33%	5.14	4.85	5.82
All Bond Index (Return)	139.32	139.06	0.188%	1.14%	1.14%	14.74%	39.32%	5.14	4.85	5.82
Under 3 Bond Index (Clean)	98.73	98.65	0.088%	0.88%	0.88%	4.65%	-1.27%	1.40	1.35	3.93
Under 3 Bond Index (Return)	135.06	134.93	0.099%	1.10%	1.10%	7.89%	35.06%	1.40	1.35	3.93
Under 5 Bond Index (Clean)	102.54	102.36	0.173%	0.65%	0.65%	6.22%	2.54%	2.14	2.05	4.55
Under 5 Bond Index (Return)	141.13	140.87	0.182%	0.88%	0.88%	9.27%	41.13%	2.14	2.05	4.55
Under 10 Bond Index (Clean)	96.29	96.14	0.157%	0.80%	0.80%	10.83%	-3.71%	4.49	4.24	5.71
Under 10 Bond Index (Return)	136.85	136.62	0.167%	1.05%	1.05%	13.85%	36.85%	4.49	4.24	5.71
5 Plus Bond Index (Clean)	93.79	93.62	0.182%	1.02%	1.02%	15.42%	-6.21%	6.76	6.37	6.03
5 Plus Bond Index (Return)	140.78	140.51	0.191%	1.28%	1.28%	18.47%	40.78%	6.76	6.37	6.03
10 Plus Bond Index (Clean)	94.29	94.00	0.314%	1.44%	1.44%	18.27%	-5.71%	9.18	8.65	6.13
10 Plus Bond Index (Return)	146.59	146.12	0.322%	1.72%	1.72%	21.44%	46.59%	9.18	8.65	6.13

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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.68	2.66	111	103.34	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.40	1.26	92	102.66	0.00	6,028	6,112	6188
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.12	2.04	186	102.15	0.00	8,227	8,237	8404
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.17	2.08	169	102.25	0.00	3,630	3,636	3712
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.50	7.59	331	116.09	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.64	1.16	92	99.79	0.00	10,168	10,030	10148
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.34	3.39	275	96.73	0.00	9,256	8,639	8953
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.23	0.37	31	91.60	0.00	7,700	7,024	7053
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.10	4.45	275	103.54	0.00	6,767	6,705	7006
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.82	1.13	92	91.95	0.00	11,852	10,764	10898
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.92	3.77	275	96.68	0.00	7,708	7,162	7452
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.67	1.89	128	95.57	0.00	11,755	11,012	11234

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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%	33.90%	21.80%	8.90%					7.60%	33.80%	21.70%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	45.80%	29.40%	12.10%					10.40%	45.90%	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%	20.30%	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%		35.60%	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%			9.80%	13.10%				8.60%			10.00%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.80%	21.00%				13.40%			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%				21.40%	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 19-Jul-2012	Previous Index Price 18-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	100.68	100.67	0.012%	-0.223%	-0.223%	-0.319%	4.91	0.19	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	101.40	101.32	0.074%	0.565%	0.565%	4.243%	3.02	0.73	0.71
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.12	100.04	0.080%	1.220%	1.220%	7.126%	3.91	1.44	1.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.17	100.04	0.130%	0.635%	0.635%		4.42	2.44	2.34
IE0004680173	0468017	8.25 Treas Bond 2015	108.50	108.26	0.224%	-0.132%	-0.132%	8.015%	5.18	2.66	2.53
IE0006857530	0685753	4.6 Treas Bond 2016	98.64	98.32	0.325%	0.234%	0.234%	9.737%	5.00	3.48	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.34	92.97	0.396%	1.021%	1.021%	14.045%	5.80	5.36	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.23	91.17	0.057%	0.745%	0.745%	13.460%	5.99	6.03	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.10	99.06	0.035%	0.701%	0.701%	13.931%	6.05	5.83	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	90.82	90.70	0.129%	0.978%	0.978%	15.669%	6.02	6.56	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.92	92.86	0.061%	0.995%	0.995%	16.038%	6.12	6.63	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.67	93.38	0.314%	1.435%	1.435%	18.270%	6.13	9.18	8.65

Return Price Performance			Index Price 19-Jul-2012	Previous Index Price 18-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	103.34	103.31	0.035%	0.246%	0.246%	0.152%	4.91	0.19	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	102.66	102.57	0.086%	0.829%	0.829%	1.867%	3.02	0.73	0.71
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.15	102.06	0.089%	1.416%	1.416%	5.009%	3.91	1.44	1.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.25	102.11	0.140%	0.868%	0.868%		4.42	2.44	2.34
IE0004680173	0468017	8.25 Treas Bond 2015	116.09	115.83	0.228%	0.272%	0.272%	12.187%	5.18	2.66	2.53
IE0006857530	0685753	4.6 Treas Bond 2016	99.79	99.46	0.334%	0.485%	0.485%	7.180%	5.00	3.48	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.73	96.35	0.394%	1.245%	1.245%	16.902%	5.80	5.36	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.60	91.53	0.071%	1.010%	1.010%	10.690%	5.99	6.03	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.54	103.49	0.049%	0.988%	0.988%	17.448%	6.05	5.83	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	91.95	91.82	0.142%	1.240%	1.240%	12.587%	6.02	6.56	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.68	96.61	0.073%	1.245%	1.245%	19.253%	6.12	6.63	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.57	95.26	0.322%	1.725%	1.725%	14.419%	6.13	9.18	8.65