

Irish Stock Exchange Daily Bond Index Report

Monday 23 July, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Jul-2012	Previous Close Value 20-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.42	95.78	-0.374%	0.63%	0.63%	11.39%	-4.58%	5.13	4.85	5.87
All Bond Index (Return)	139.05	139.50	-0.325%	0.94%	0.94%	14.51%	39.05%	5.13	4.85	5.87
Under 3 Bond Index (Clean)	98.59	98.76	-0.172%	0.73%	0.73%	4.50%	-1.41%	1.40	1.34	4.03
Under 3 Bond Index (Return)	134.94	135.12	-0.132%	1.01%	1.01%	7.79%	34.94%	1.40	1.34	4.03
Under 5 Bond Index (Clean)	102.25	102.57	-0.313%	0.36%	0.36%	5.92%	2.25%	2.14	2.04	4.69
Under 5 Bond Index (Return)	140.81	141.19	-0.272%	0.65%	0.65%	9.02%	40.81%	2.14	2.04	4.69
Under 10 Bond Index (Clean)	96.00	96.36	-0.370%	0.49%	0.49%	10.50%	-4.00%	4.48	4.23	5.79
Under 10 Bond Index (Return)	136.51	136.96	-0.323%	0.80%	0.80%	13.58%	36.51%	4.48	4.23	5.79
5 Plus Bond Index (Clean)	93.56	93.95	-0.407%	0.77%	0.77%	15.13%	-6.44%	6.75	6.36	6.07
5 Plus Bond Index (Return)	140.52	141.02	-0.354%	1.10%	1.10%	18.25%	40.52%	6.75	6.36	6.07
10 Plus Bond Index (Clean)	94.31	94.68	-0.391%	1.46%	1.46%	18.29%	-5.69%	9.17	8.64	6.13
10 Plus Bond Index (Return)	146.71	147.21	-0.336%	1.81%	1.81%	21.53%	46.71%	9.17	8.64	6.13

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	100.62	2.76	115	103.37	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.32	1.32	96	102.64	0.00	6,028	6,107	6187
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.98	2.08	190	102.06	0.00	8,227	8,225	8397
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.89	2.13	173	102.02	0.00	3,630	3,626	3703
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.88	7.68	335	115.55	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.12	1.21	96	99.33	0.00	10,168	9,977	10100
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.84	3.44	279	96.28	0.00	9,256	8,592	8911
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	90.98	0.42	35	91.40	0.00	7,700	7,005	7038
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.79	4.51	279	103.30	0.00	6,767	6,685	6990
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.48	1.18	96	91.66	0.00	11,852	10,724	10864
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.91	3.82	279	96.73	0.00	7,708	7,161	7456
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.69	1.95	132	95.64	0.00	11,755	11,014	11243

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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%	9.00%					7.60%	33.80%	21.80%	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%	29.60%	12.10%				
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%		35.70%	14.60%					12.50%		35.50%	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	8.40%			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%			15.70%	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 23-Jul-2012	Previous Index Price 20-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	100.62	100.66	-0.041%	-0.290%	-0.290%	-0.386%	5.16	0.18	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	101.32	101.37	-0.049%	0.494%	0.494%	4.169%	3.10	0.73	0.71
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.98	100.18	-0.200%	1.079%	1.079%	6.977%	4.00	1.43	1.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.89	100.20	-0.314%	0.354%	0.354%		4.54	2.44	2.33
IE0004680173	0468017	8.25 Treas Bond 2015	107.88	108.36	-0.443%	-0.710%	-0.710%	7.390%	5.39	2.65	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	98.12	98.68	-0.568%	-0.295%	-0.295%	9.159%	5.16	3.47	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.84	93.28	-0.480%	0.476%	0.476%	13.431%	5.90	5.35	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.98	91.36	-0.425%	0.469%	0.469%	13.149%	6.04	6.02	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.79	99.19	-0.406%	0.391%	0.391%	13.580%	6.11	5.82	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	90.48	90.94	-0.508%	0.604%	0.604%	15.240%	6.08	6.55	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.91	93.07	-0.169%	0.987%	0.987%	16.029%	6.12	6.62	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.69	94.06	-0.391%	1.453%	1.453%	18.291%	6.13	9.17	8.64

Return Price Performance			Index Price 23-Jul-2012	Previous Index Price 20-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	103.37	103.34	0.030%	0.274%	0.274%	0.179%	5.16	0.18	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	102.64	102.65	-0.008%	0.812%	0.812%	1.850%	3.10	0.73	0.71
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.06	102.22	-0.163%	1.320%	1.320%	4.911%	4.00	1.43	1.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.02	102.30	-0.272%	0.640%	0.640%		4.54	2.44	2.33
IE0004680173	0468017	8.25 Treas Bond 2015	115.55	115.96	-0.354%	-0.191%	-0.191%	11.669%	5.39	2.65	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	99.33	99.85	-0.523%	0.013%	0.013%	6.676%	5.16	3.47	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.28	96.69	-0.424%	0.770%	0.770%	16.354%	5.90	5.35	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.40	91.75	-0.383%	0.787%	0.787%	10.446%	6.04	6.02	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.30	103.65	-0.342%	0.754%	0.754%	17.176%	6.11	5.82	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	91.66	92.09	-0.463%	0.923%	0.923%	12.235%	6.08	6.55	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.73	96.85	-0.121%	1.294%	1.294%	19.311%	6.12	6.62	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.64	95.97	-0.337%	1.807%	1.807%	14.511%	6.13	9.17	8.64