

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 July, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Jul-2012	Previous Close Value 24-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.21	95.26	-0.049%	0.40%	0.40%	11.15%	-4.79%	5.11	4.83	5.92
All Bond Index (Return)	138.78	138.83	-0.035%	0.75%	0.75%	14.30%	38.78%	5.11	4.83	5.92
Under 3 Bond Index (Clean)	98.60	98.56	0.040%	0.74%	0.74%	4.51%	-1.40%	1.39	1.33	4.02
Under 3 Bond Index (Return)	134.98	134.92	0.050%	1.04%	1.04%	7.83%	34.98%	1.39	1.33	4.02
Under 5 Bond Index (Clean)	102.24	102.22	0.011%	0.35%	0.35%	5.91%	2.24%	2.12	2.03	4.69
Under 5 Bond Index (Return)	140.82	140.79	0.023%	0.67%	0.67%	9.03%	40.82%	2.12	2.03	4.69
Under 10 Bond Index (Clean)	95.85	95.86	-0.008%	0.34%	0.34%	10.33%	-4.15%	4.46	4.22	5.82
Under 10 Bond Index (Return)	136.34	136.33	0.005%	0.67%	0.67%	13.43%	36.34%	4.46	4.22	5.82
5 Plus Bond Index (Clean)	93.25	93.33	-0.083%	0.43%	0.43%	14.75%	-6.75%	6.73	6.34	6.13
5 Plus Bond Index (Return)	140.10	140.19	-0.066%	0.79%	0.79%	17.89%	40.10%	6.73	6.34	6.13
10 Plus Bond Index (Clean)	93.72	94.00	-0.303%	0.82%	0.82%	17.55%	-6.28%	9.15	8.61	6.20
10 Plus Bond Index (Return)	145.85	146.26	-0.281%	1.21%	1.21%	20.82%	45.85%	9.15	8.61	6.20

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	100.58	2.81	117	103.39	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.36	1.34	98	102.70	0.00	6,028	6,109	6190
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.03	2.10	192	102.13	0.00	8,227	8,230	8403
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.75	2.16	175	101.91	0.00	3,630	3,621	3699
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.07	7.72	337	115.79	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.07	1.24	98	99.30	0.00	10,168	9,972	10097
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.94	3.46	281	96.40	0.00	9,256	8,602	8923
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	90.75	0.45	37	91.20	0.00	7,700	6,988	7022
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.42	4.54	281	102.96	0.00	6,767	6,659	6967
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.31	1.21	98	91.52	0.00	11,852	10,704	10847
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.26	3.85	281	96.11	0.00	7,708	7,111	7408
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.10	1.98	134	95.08	0.00	11,748	10,940	11172

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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%	9.00%					7.70%	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%	20.10%	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%	14.70%					12.50%		35.50%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	16.90%				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	8.40%			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%	13.90%				9.20%			10.60%	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 25-Jul-2012	Previous Index Price 24-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	100.58	100.64	-0.054%	-0.324%	-0.324%	-0.420%	5.14	0.17	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	101.36	101.37	-0.005%	0.531%	0.531%	4.207%	3.02	0.72	0.70
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.03	99.91	0.117%	1.134%	1.134%	7.035%	3.97	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.75	99.81	-0.060%	0.221%	0.221%		4.59	2.43	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	108.07	108.15	-0.077%	-0.532%	-0.532%	7.582%	5.31	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	98.07	98.11	-0.041%	-0.346%	-0.346%	9.103%	5.18	3.46	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.94	92.72	0.237%	0.588%	0.588%	13.556%	5.89	5.34	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.75	90.79	-0.047%	0.221%	0.221%	12.869%	6.08	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.42	98.70	-0.292%	0.010%	0.010%	13.149%	6.17	5.81	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	90.31	90.17	0.155%	0.417%	0.417%	15.026%	6.11	6.54	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.26	92.56	-0.321%	0.280%	0.280%	15.217%	6.23	6.60	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.10	93.38	-0.303%	0.814%	0.814%	17.546%	6.20	9.15	8.61

Return Price Performance			Index Price 25-Jul-2012	Previous Index Price 24-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	103.39	103.42	-0.030%	0.286%	0.286%	0.192%	5.14	0.17	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	102.70	102.69	0.008%	0.875%	0.875%	1.913%	3.02	0.72	0.70
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.13	102.01	0.125%	1.397%	1.397%	4.990%	3.97	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.91	101.96	-0.047%	0.534%	0.534%		4.59	2.43	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	115.79	115.85	-0.052%	0.016%	0.016%	11.900%	5.31	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	99.30	99.33	-0.027%	-0.012%	-0.012%	6.649%	5.18	3.46	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.40	96.17	0.241%	0.903%	0.903%	16.508%	5.89	5.34	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.20	91.23	-0.033%	0.566%	0.566%	10.203%	6.08	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.96	103.23	-0.263%	0.419%	0.419%	16.787%	6.17	5.81	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	91.52	91.37	0.166%	0.765%	0.765%	12.060%	6.11	6.54	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.11	96.39	-0.295%	0.643%	0.643%	18.544%	6.23	6.60	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.08	95.35	-0.281%	1.210%	1.210%	13.839%	6.20	9.15	8.61