

Irish Stock Exchange Daily Bond Index Report

Thursday 2 August, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 02-Aug-2012	Previous Close Value 01-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.05	96.21	-0.170%	0.00%	1.28%	12.12%	-3.96%	5.14	4.86	5.76
All Bond Index (Return)	140.12	140.33	-0.155%	0.02%	1.72%	15.39%	40.12%	5.14	4.86	5.76
Under 3 Bond Index (Clean)	99.46	99.45	0.007%	-0.02%	1.62%	5.42%	-0.54%	1.38	1.33	3.39
Under 3 Bond Index (Return)	136.26	136.24	0.018%	0.00%	2.00%	8.85%	36.26%	1.38	1.33	3.39
Under 5 Bond Index (Clean)	103.19	103.18	0.016%	0.04%	1.29%	6.90%	3.19%	2.14	2.05	4.27
Under 5 Bond Index (Return)	142.26	142.22	0.028%	0.06%	1.69%	10.14%	42.26%	2.14	2.05	4.27
Under 10 Bond Index (Clean)	96.66	96.75	-0.085%	-0.02%	1.18%	11.26%	-3.34%	4.53	4.29	5.66
Under 10 Bond Index (Return)	137.60	137.70	-0.071%	0.00%	1.60%	14.48%	37.60%	4.53	4.29	5.66
5 Plus Bond Index (Clean)	94.05	94.29	-0.261%	-0.02%	1.29%	15.73%	-5.95%	6.57	6.20	5.99
5 Plus Bond Index (Return)	141.42	141.76	-0.241%	0.01%	1.74%	19.01%	41.42%	6.57	6.20	5.99
10 Plus Bond Index (Clean)	94.73	95.43	-0.730%	0.15%	1.91%	18.82%	-5.27%	9.14	8.62	6.08
10 Plus Bond Index (Return)	147.58	148.62	-0.700%	0.18%	2.41%	22.25%	47.58%	9.14	8.62	6.08

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	100.53	3.00	125	103.52	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.76	1.45	106	103.21	0.00	5,616	5,715	5797
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.03	2.19	200	103.22	0.00	7,599	7,677	7843
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.11	2.26	183	103.37	0.00	3,636	3,670	3752
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.29	7.88	344	116.17	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.09	1.34	106	100.42	0.00	10,198	10,076	10211
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	99.62	0.00	0	99.62	0.00	3,889	3,875	3875
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.20	3.56	289	96.76	0.00	9,256	8,626	8956
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.24	0.54	45	91.79	0.00	7,700	7,026	7067
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.90	4.67	289	103.57	0.00	6,785	6,710	7027
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.95	1.31	106	92.26	0.00	11,852	10,780	10935
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.84	3.96	289	97.80	0.00	9,052	8,495	8853
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.11	2.10	142	96.21	0.00	11,748	11,056	11302

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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	6.80%	33.50%	21.00%	7.90%					6.80%	33.30%	21.00%	7.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.30%	10.60%					9.20%	45.00%	28.40%	10.60%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.50%	13.50%	5.10%					4.40%	21.60%	13.60%	5.00%				
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	12.00%		37.10%	13.90%					11.90%		37.00%	13.70%				
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.60%			5.30%	6.80%				4.50%			5.20%	6.70%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.90%	15.20%				10.50%			12.00%	15.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.40%				8.30%			9.50%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	11.90%				8.20%			9.50%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.10%				12.80%			14.70%	18.80%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	15.00%				10.30%			11.90%	15.30%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.20%				19.50%	100.00%			13.20%				19.50%	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 02-Aug-2012	Previous Index Price 01-Aug-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.53	100.50	0.028%	-0.055%	-0.379%	-0.474%	4.94	0.14	0.14
IE0031256328	3125632	5.0 Treasury Bond 2013	101.76	101.67	0.090%	-0.072%	0.927%	4.618%	2.38	0.69	0.68
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.03	101.11	-0.076%	-0.010%	2.143%	8.103%	3.25	1.40	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.11	101.06	0.049%	0.025%	1.584%		4.02	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	108.29	108.39	-0.094%	-0.227%	-0.333%	7.797%	5.22	2.62	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	99.09	99.06	0.033%	0.136%	0.694%	10.241%	4.87	3.44	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.62	99.70	-0.077%	-0.095%			5.58	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.20	93.21	-0.011%	0.016%	0.869%	13.874%	5.84	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.24	91.36	-0.131%	-0.153%	0.765%	13.482%	5.99	5.99	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.90	99.15	-0.249%	-0.189%	0.501%	13.705%	6.09	5.79	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	90.95	91.09	-0.157%	-0.042%	1.129%	15.841%	6.00	6.52	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.84	94.06	-0.231%	0.030%	2.003%	17.197%	5.97	6.60	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.11	94.80	-0.730%	0.154%	1.906%	18.819%	6.08	9.14	8.62

Return Price Performance			Index Price 02-Aug-2012	Previous Index Price 01-Aug-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.52	103.47	0.049%	-0.008%	0.419%	0.325%	4.94	0.14	0.14
IE0031256328	3125632	5.0 Treasury Bond 2013	103.21	103.11	0.103%	-0.044%	1.376%	2.419%	2.38	0.69	0.68
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.22	103.29	-0.065%	0.012%	2.474%	6.105%	3.25	1.40	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.37	103.30	0.060%	0.047%	1.970%		4.02	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	116.17	116.25	-0.068%	-0.172%	0.340%	12.263%	5.22	2.62	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	100.42	100.38	0.045%	0.160%	1.119%	7.855%	4.87	3.44	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.62	99.70	-0.077%	-0.095%			5.58	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.76	96.76	0.003%	0.041%	1.279%	16.942%	5.84	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.79	91.89	-0.118%	-0.126%	1.215%	10.914%	5.99	5.99	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.57	103.80	-0.223%	-0.149%	1.016%	17.481%	6.09	5.79	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	92.26	92.39	-0.141%	-0.014%	1.579%	12.965%	6.00	6.52	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.80	98.01	-0.208%	0.055%	2.417%	20.633%	5.97	6.60	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.21	96.89	-0.700%	0.181%	2.409%	15.187%	6.08	9.14	8.62