

Irish Stock Exchange Daily Bond Index Report

Thursday 26 July, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Jul-2012	Previous Close Value 25-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.45	95.21	0.254%	0.66%	0.66%	11.43%	-4.55%	5.11	4.83	5.87
All Bond Index (Return)	139.15	138.78	0.262%	1.01%	1.01%	14.60%	39.15%	5.11	4.83	5.87
Under 3 Bond Index (Clean)	98.87	98.60	0.269%	1.01%	1.01%	4.79%	-1.13%	1.38	1.33	3.82
Under 3 Bond Index (Return)	135.36	134.98	0.276%	1.32%	1.32%	8.13%	35.36%	1.38	1.33	3.82
Under 5 Bond Index (Clean)	102.47	102.24	0.232%	0.58%	0.58%	6.16%	2.47%	2.12	2.03	4.58
Under 5 Bond Index (Return)	141.16	140.82	0.240%	0.91%	0.91%	9.29%	41.16%	2.12	2.03	4.58
Under 10 Bond Index (Clean)	96.13	95.85	0.286%	0.62%	0.62%	10.64%	-3.87%	4.46	4.22	5.76
Under 10 Bond Index (Return)	136.74	136.34	0.293%	0.97%	0.97%	13.77%	36.74%	4.46	4.22	5.76
5 Plus Bond Index (Clean)	93.50	93.25	0.266%	0.70%	0.70%	15.05%	-6.50%	6.73	6.35	6.09
5 Plus Bond Index (Return)	140.48	140.10	0.274%	1.07%	1.07%	18.22%	40.48%	6.73	6.35	6.09
10 Plus Bond Index (Clean)	93.77	93.72	0.057%	0.87%	0.87%	17.61%	-6.23%	9.15	8.61	6.19
10 Plus Bond Index (Return)	145.95	145.85	0.071%	1.28%	1.28%	20.91%	45.95%	9.15	8.61	6.19

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	100.61	2.83	118	103.44	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.44	1.36	99	102.80	0.00	5,885	6,114	6196
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.40	2.12	193	102.52	0.00	7,883	8,260	8434
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.12	2.17	176	102.29	0.00	3,630	3,634	3713
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.50	7.75	338	116.24	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.23	1.25	99	99.47	0.00	10,168	9,988	10115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.02	3.48	282	96.50	0.00	9,256	8,610	8931
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	90.82	0.46	38	91.28	0.00	7,700	6,993	7028
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.60	4.56	282	103.16	0.00	6,767	6,672	6980
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.69	1.22	99	91.91	0.00	11,852	10,749	10893
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.03	3.86	282	96.89	0.00	7,753	7,171	7468
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.15	2.00	135	95.15	0.00	11,748	10,944	11179

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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%	9.00%					7.70%	33.70%	21.80%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	45.80%	29.50%	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%		35.60%	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	8.80%			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%	13.00%				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%				13.50%			15.60%	20.80%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.10%			10.50%	14.00%				9.20%			10.70%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				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 26-Jul-2012	Previous Index Price 25-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	100.61	100.58	0.026%	-0.298%	-0.298%	-0.394%	4.94	0.17	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	101.44	101.36	0.079%	0.610%	0.610%	4.289%	2.90	0.72	0.70
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.40	100.03	0.370%	1.508%	1.508%	7.431%	3.70	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.12	99.75	0.363%	0.585%	0.585%		4.44	2.43	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	108.50	108.07	0.396%	-0.138%	-0.138%	8.008%	5.16	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	98.23	98.07	0.163%	-0.183%	-0.183%	9.281%	5.13	3.46	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.02	92.94	0.088%	0.676%	0.676%	13.657%	5.87	5.33	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.82	90.75	0.075%	0.296%	0.296%	12.953%	6.07	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.60	98.42	0.188%	0.198%	0.198%	13.362%	6.14	5.81	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	90.69	90.31	0.419%	0.837%	0.837%	15.507%	6.04	6.54	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.03	92.26	0.837%	1.120%	1.120%	16.181%	6.10	6.61	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.15	93.10	0.057%	0.872%	0.872%	17.613%	6.19	9.15	8.61

Return Price Performance			Index Price 26-Jul-2012	Previous Index Price 25-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	103.44	103.39	0.049%	0.336%	0.336%	0.241%	4.94	0.17	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	102.80	102.70	0.092%	0.967%	0.967%	2.006%	2.90	0.72	0.70
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.52	102.13	0.373%	1.775%	1.775%	5.381%	3.70	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.29	101.91	0.368%	0.904%	0.904%		4.44	2.43	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	116.24	115.79	0.389%	0.405%	0.405%	12.336%	5.16	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	99.47	99.30	0.174%	0.162%	0.162%	6.835%	5.13	3.46	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.50	96.40	0.099%	1.003%	1.003%	16.623%	5.87	5.33	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.28	91.20	0.088%	0.654%	0.654%	10.299%	6.07	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.16	102.96	0.195%	0.615%	0.615%	17.015%	6.14	5.81	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	91.91	91.52	0.426%	1.195%	1.195%	12.537%	6.04	6.54	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.89	96.11	0.818%	1.466%	1.466%	19.513%	6.10	6.61	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.15	95.08	0.072%	1.283%	1.283%	13.921%	6.19	9.15	8.61