

Irish Stock Exchange Daily Bond Index Report

Friday 27 July, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 27-Jul-2012	Previous Close Value 26-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.84	95.45	0.410%	1.07%	1.07%	11.88%	-4.16%	5.14	4.86	5.79
All Bond Index (Return)	139.72	139.15	0.414%	1.43%	1.43%	15.07%	39.72%	5.14	4.86	5.79
Under 3 Bond Index (Clean)	99.14	98.87	0.279%	1.30%	1.30%	5.08%	-0.86%	1.39	1.34	3.63
Under 3 Bond Index (Return)	135.74	135.36	0.286%	1.61%	1.61%	8.44%	35.74%	1.39	1.34	3.63
Under 5 Bond Index (Clean)	102.75	102.47	0.269%	0.85%	0.85%	6.44%	2.75%	2.13	2.04	4.46
Under 5 Bond Index (Return)	141.55	141.16	0.277%	1.19%	1.19%	9.60%	41.55%	2.13	2.04	4.46
Under 10 Bond Index (Clean)	96.47	96.13	0.354%	0.98%	0.98%	11.03%	-3.53%	4.49	4.25	5.68
Under 10 Bond Index (Return)	137.23	136.74	0.359%	1.33%	1.33%	14.17%	37.23%	4.49	4.25	5.68
5 Plus Bond Index (Clean)	93.95	93.50	0.485%	1.18%	1.18%	15.61%	-6.05%	6.74	6.35	6.01
5 Plus Bond Index (Return)	141.17	140.48	0.486%	1.56%	1.56%	18.79%	41.17%	6.74	6.35	6.01
10 Plus Bond Index (Clean)	94.48	93.77	0.754%	1.63%	1.63%	18.50%	-5.52%	9.16	8.63	6.11
10 Plus Bond Index (Return)	147.05	145.95	0.754%	2.05%	2.05%	21.82%	47.05%	9.16	8.63	6.11

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.55	2.85	119	103.40	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.64	1.37	100	103.01	0.00	5,616	5,982	6063
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.76	2.13	194	102.89	0.00	7,599	7,943	8110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.36	2.18	177	102.54	0.00	3,630	3,643	3722
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.41	7.77	339	116.18	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.47	1.26	100	99.73	0.00	10,168	10,013	10141
IE00B8DLLB38	B8DLLB3	5.50 Ireland Treasury Bond 2017	18-Oct-17	5.5	Annual	99.03	0.00	0	99.03	0.00	3,889		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.34	3.49	283	96.83	0.00	9,256	8,639	8962
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.21	0.47	39	91.68	0.00	7,700	7,023	7060
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.23	4.58	283	103.80	0.00	6,767	6,714	7024
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.07	1.23	100	92.30	0.00	11,852	10,793	10940
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.27	3.88	283	97.15	0.00	9,052	7,231	7532
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.86	2.01	136	95.87	0.00	11,748	11,026	11263

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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	7.60%	34.00%	21.70%	8.80%					7.50%	33.80%	21.60%	8.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.00%	45.20%	28.80%	11.70%					10.00%	45.30%	28.90%	11.70%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.70%	13.20%	5.40%					4.60%	20.80%	13.30%	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	12.70%		36.30%	14.70%					12.50%		36.10%	14.60%				
IE00B8DLLB38	B8DLLB3	5.50 Ireland Treasury Bonc	Yes	No	No	Yes	Yes	No																
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.70%	16.80%				11.10%			12.90%	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%			9.90%	13.10%				8.70%			10.10%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			15.90%	21.00%				13.50%			15.70%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.10%			10.60%	14.10%				9.30%			10.80%	14.30%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.00%					21.40%	100.00%		13.90%					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 27-Jul-2012	Previous Index Price 26-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	100.55	100.61	-0.062%	-0.360%	-0.360%	-0.455%	5.24	0.16	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	101.64	101.44	0.197%	0.808%	0.808%	4.495%	2.62	0.71	0.69
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.76	100.40	0.359%	1.872%	1.872%	7.817%	3.44	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.36	100.12	0.243%	0.829%	0.829%		4.34	2.42	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	108.41	108.50	-0.081%	-0.219%	-0.219%	7.920%	5.19	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	98.47	98.23	0.252%	0.069%	0.069%	9.557%	5.06	3.45	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.34	93.02	0.342%	1.021%	1.021%	14.045%	5.80	5.33	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.21	90.82	0.435%	0.732%	0.732%	13.445%	5.99	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.23	98.60	0.634%	0.833%	0.833%	14.081%	6.03	5.81	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	91.07	90.69	0.416%	1.256%	1.256%	15.987%	5.98	6.54	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.27	93.03	0.258%	1.380%	1.380%	16.481%	6.06	6.61	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.86	93.15	0.754%	1.632%	1.632%	18.499%	6.11	9.16	8.63

Return Price Performance			Index Price 27-Jul-2012	Previous Index Price 26-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	103.40	103.44	-0.037%	0.299%	0.299%	0.204%	5.24	0.16	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	103.01	102.80	0.208%	1.178%	1.178%	2.219%	2.62	0.71	0.69
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.89	102.52	0.362%	2.143%	2.143%	5.763%	3.44	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.54	102.29	0.249%	1.155%	1.155%		4.34	2.42	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	116.18	116.24	-0.057%	0.348%	0.348%	12.272%	5.19	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	99.73	99.47	0.261%	0.424%	0.424%	7.114%	5.06	3.45	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.83	96.50	0.342%	1.348%	1.348%	17.021%	5.80	5.33	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.68	91.28	0.446%	1.103%	1.103%	10.791%	5.99	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.80	103.16	0.622%	1.242%	1.242%	17.743%	6.03	5.81	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	92.30	91.91	0.424%	1.624%	1.624%	13.015%	5.98	6.54	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.15	96.89	0.262%	1.732%	1.732%	19.827%	6.06	6.61	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.87	95.15	0.754%	2.046%	2.046%	14.779%	6.11	9.16	8.63