

Irish Stock Exchange Daily Bond Index Report

Monday 30 July, 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 30-Jul-2012	Previous Close Value 27-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.24	95.84	0.408%	1.48%	1.48%	12.34%	-3.77%	5.16	4.88	5.71
All Bond Index (Return)	140.34	139.72	0.437%	1.88%	1.88%	15.57%	40.34%	5.16	4.88	5.71
Under 3 Bond Index (Clean)	99.42	99.14	0.278%	1.58%	1.58%	5.37%	-0.58%	1.40	1.35	3.43
Under 3 Bond Index (Return)	136.16	135.74	0.308%	1.93%	1.93%	8.77%	36.16%	1.40	1.35	3.43
Under 5 Bond Index (Clean)	103.23	102.75	0.470%	1.33%	1.33%	6.94%	3.23%	2.16	2.07	4.25
Under 5 Bond Index (Return)	142.26	141.55	0.499%	1.69%	1.69%	10.14%	42.26%	2.16	2.07	4.25
Under 10 Bond Index (Clean)	96.88	96.47	0.425%	1.41%	1.41%	11.50%	-3.12%	4.55	4.31	5.60
Under 10 Bond Index (Return)	137.85	137.23	0.453%	1.79%	1.79%	14.69%	37.85%	4.55	4.31	5.60
5 Plus Bond Index (Clean)	94.30	93.95	0.378%	1.57%	1.57%	16.05%	-5.70%	6.58	6.21	5.94
5 Plus Bond Index (Return)	141.74	141.17	0.408%	1.97%	1.97%	19.28%	41.74%	6.58	6.21	5.94
10 Plus Bond Index (Clean)	94.76	94.48	0.296%	1.94%	1.94%	18.85%	-5.24%	9.16	8.64	6.08
10 Plus Bond Index (Return)	147.55	147.05	0.336%	2.39%	2.39%	22.23%	47.55%	9.16	8.64	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	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.58	2.93	122	103.51	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.73	1.41	103	103.14	0.00	5,616	5,713	5792
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.97	2.16	197	103.13	0.00	7,599	7,673	7837
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.09	2.22	180	103.30	0.00	3,630	3,669	3750
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.93	7.84	342	116.77	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.26	1.30	103	100.56	0.00	10,168	10,093	10225
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	99.87	0.00	0	99.87	0.00	3,889	3,884	3884
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.64	3.53	286	97.17	0.00	9,256	8,667	8994
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.53	0.51	42	92.04	0.00	7,700	7,048	7087
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.57	4.62	286	104.19	0.00	6,767	6,737	7050
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.40	1.27	103	92.67	0.00	11,852	10,833	10984
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.63	3.92	286	97.55	0.00	9,052	8,475	8830
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.13	2.06	139	96.19	0.00	11,748	11,059	11301

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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%	7.80%					6.80%	33.30%	21.00%	7.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.10%	44.90%	28.20%	10.50%					9.10%	45.00%	28.40%	10.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.50%	13.50%	5.00%					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%	15.30%				10.50%			12.10%	15.50%			
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%			9.30%	11.90%				8.20%			9.50%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	19.10%				12.80%			14.80%	18.90%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	14.90%				10.30%			11.90%	15.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.20%				19.50%	100.00%			13.20%				19.40%	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 30-Jul-2012	Previous Index Price 27-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	100.55	0.036%	-0.324%	-0.324%	-0.420%	4.97	0.16	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	101.73	101.64	0.084%	0.893%	0.893%	4.582%	2.49	0.71	0.69
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.97	100.76	0.211%	2.088%	2.088%	8.045%	3.29	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.09	100.36	0.724%	1.559%	1.559%		4.03	2.42	2.33
IE0004680173	0468017	8.25 Treas Bond 2015	108.93	108.41	0.482%	0.261%	0.261%	8.440%	5.01	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	99.26	98.47	0.797%	0.867%	0.867%	10.430%	4.82	3.45	3.29
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.87	99.03	0.848%				5.52	4.48	4.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.64	93.34	0.327%	1.351%	1.351%	14.418%	5.74	5.33	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.53	91.21	0.351%	1.086%	1.086%	13.843%	5.93	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.57	99.23	0.343%	1.179%	1.179%	14.471%	5.97	5.81	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	91.40	91.07	0.368%	1.629%	1.629%	16.414%	5.92	6.54	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.63	93.27	0.386%	1.772%	1.772%	16.931%	6.00	6.61	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.13	93.86	0.296%	1.933%	1.933%	18.850%	6.08	9.16	8.64

Return Price Performance			Index Price 30-Jul-2012	Previous Index Price 27-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	103.51	103.40	0.104%	0.404%	0.404%	0.309%	4.97	0.16	0.16
IE0031256328	3125632	5.0 Treasury Bond 2013	103.14	103.01	0.122%	1.301%	1.301%	2.344%	2.49	0.71	0.69
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.13	102.89	0.238%	2.387%	2.387%	6.015%	3.29	1.42	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.30	102.54	0.745%	1.909%	1.909%		4.03	2.42	2.33
IE0004680173	0468017	8.25 Treas Bond 2015	116.77	116.18	0.509%	0.859%	0.859%	12.843%	5.01	2.64	2.51
IE0006857530	0685753	4.6 Treas Bond 2016	100.56	99.73	0.825%	1.253%	1.253%	7.998%	4.82	3.45	3.29
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.87	99.03	0.848%				5.52	4.48	4.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.17	96.83	0.353%	1.706%	1.706%	17.435%	5.74	5.33	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.04	91.68	0.388%	1.495%	1.495%	11.221%	5.93	6.01	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.19	103.80	0.374%	1.620%	1.620%	18.183%	5.97	5.81	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	92.67	92.30	0.403%	2.034%	2.034%	13.470%	5.92	6.54	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.55	97.15	0.413%	2.152%	2.152%	20.321%	6.00	6.61	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.19	95.87	0.336%	2.389%	2.389%	15.165%	6.08	9.16	8.64