

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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 31-Jul-2012	Previous Close Value 30-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.05	96.24	-0.196%	1.29%	1.29%	12.12%	-3.95%	5.15	4.87	5.75
All Bond Index (Return)	140.08	140.34	-0.180%	1.69%	1.69%	15.37%	40.08%	5.15	4.87	5.75
Under 3 Bond Index (Clean)	99.48	99.42	0.064%	1.64%	1.64%	5.44%	-0.52%	1.39	1.35	3.39
Under 3 Bond Index (Return)	136.26	136.16	0.075%	2.00%	2.00%	8.85%	36.26%	1.39	1.35	3.39
Under 5 Bond Index (Clean)	103.16	103.23	-0.074%	1.25%	1.25%	6.87%	3.16%	2.15	2.06	4.29
Under 5 Bond Index (Return)	142.17	142.26	-0.060%	1.63%	1.63%	10.08%	42.17%	2.15	2.06	4.29
Under 10 Bond Index (Clean)	96.69	96.88	-0.198%	1.21%	1.21%	11.28%	-3.31%	4.54	4.30	5.65
Under 10 Bond Index (Return)	137.60	137.85	-0.182%	1.60%	1.60%	14.48%	37.60%	4.54	4.30	5.65
5 Plus Bond Index (Clean)	94.06	94.30	-0.254%	1.31%	1.31%	15.75%	-5.94%	6.58	6.21	5.98
5 Plus Bond Index (Return)	141.41	141.74	-0.236%	1.73%	1.73%	19.00%	41.41%	6.58	6.21	5.98
10 Plus Bond Index (Clean)	94.59	94.76	-0.180%	1.75%	1.75%	18.64%	-5.41%	9.15	8.63	6.10
10 Plus Bond Index (Return)	147.31	147.55	-0.161%	2.22%	2.22%	22.03%	47.31%	9.15	8.63	6.10

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	2.95	123	103.53	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.83	1.43	104	103.26	0.00	5,616	5,719	5799
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.04	2.17	198	103.21	0.00	7,599	7,678	7842
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.09	2.23	181	103.32	0.00	3,630	3,669	3750
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.53	7.84	342	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.95	1.31	104	100.26	0.00	10,168	10,062	10195
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	99.72	0.00	0	99.72	0.00	3,889	3,878	3878
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.18	3.54	287	96.72	0.00	9,256	8,625	8952
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.38	0.52	43	91.90	0.00	7,700	7,037	7076
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.09	4.64	287	103.72	0.00	6,767	6,705	7019
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.99	1.28	104	92.27	0.00	11,852	10,784	10936
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.82	3.93	287	97.75	0.00	9,052	8,492	8848
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.96	2.07	140	96.03	0.00	11,748	11,039	11282

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting					
			Under 3	Under 5	Under 10	5 Plus	10 Plus	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%								
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	6.80%	33.50%	21.10%	7.90%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.30%	10.60%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.50%	13.50%	5.00%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%								
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.00%		37.10%	13.80%								
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.60%			5.30%	6.90%						5.20%	6.70%
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.90%	15.20%						12.00%	15.40%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.40%						9.50%	12.20%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	11.90%						9.40%	12.10%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.10%						14.70%	18.90%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	15.00%						11.90%	15.30%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.20%				19.50%	100.00%					19.50%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jul-2012	Previous Index Price 30-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	100.58	0.000%	-0.324%	-0.324%	-0.420%	4.91	0.16	0.15
IE0031256328	3125632	5.0 Treasury Bond 2013	101.83	101.73	0.106%	1.000%	1.000%	4.693%	2.33	0.71	0.69
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.04	100.97	0.064%	2.154%	2.154%	8.114%	3.25	1.41	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.09	101.09	0.000%	1.559%	1.559%		4.03	2.42	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	108.53	108.93	-0.367%	-0.107%	-0.107%	8.042%	5.15	2.63	2.50
IE0006857530	0685753	4.6 Treas Bond 2016	98.95	99.26	-0.307%	0.557%	0.557%	10.091%	4.91	3.45	3.29
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.72	99.87	-0.150%				5.56	4.48	4.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.18	93.64	-0.491%	0.853%	0.853%	13.856%	5.84	5.33	5.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.38	91.53	-0.164%	0.920%	0.920%	13.656%	5.96	6.00	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.09	99.57	-0.482%	0.691%	0.691%	13.920%	6.06	5.80	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	90.99	91.40	-0.451%	1.171%	1.171%	15.889%	5.99	6.54	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.82	93.63	0.198%	1.973%	1.973%	17.162%	5.97	6.61	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.96	94.13	-0.181%	1.749%	1.749%	18.636%	6.10	9.15	8.63

Return Price Performance			Index Price 31-Jul-2012	Previous Index Price 30-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	103.53	103.51	0.023%	0.427%	0.427%	0.332%	4.91	0.16	0.15
IE0031256328	3125632	5.0 Treasury Bond 2013	103.26	103.14	0.117%	1.420%	1.420%	2.464%	2.33	0.71	0.69
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.21	103.13	0.074%	2.462%	2.462%	6.093%	3.25	1.41	1.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.32	103.30	0.013%	1.922%	1.922%		4.03	2.42	2.32
IE0004680173	0468017	8.25 Treas Bond 2015	116.37	116.77	-0.343%	0.513%	0.513%	12.457%	5.15	2.63	2.50
IE0006857530	0685753	4.6 Treas Bond 2016	100.26	100.56	-0.291%	0.958%	0.958%	7.683%	4.91	3.45	3.29
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.72	99.87	-0.150%				5.56	4.48	4.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.72	97.17	-0.461%	1.237%	1.237%	16.893%	5.84	5.33	5.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.90	92.04	-0.150%	1.343%	1.343%	11.055%	5.96	6.00	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.72	104.19	-0.445%	1.167%	1.167%	17.657%	6.06	5.80	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	92.27	92.67	-0.432%	1.593%	1.593%	12.980%	5.99	6.54	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.75	97.55	0.204%	2.360%	2.360%	20.567%	5.97	6.61	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.03	96.19	-0.161%	2.224%	2.224%	14.979%	6.10	9.15	8.63