

Irish Stock Exchange Daily Bond Index Report

Monday 6 August, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 06-Aug-2012	Previous Close Value 03-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.01	96.01	0.000%	-0.04%	1.25%	12.08%	-3.99%	5.12	4.85	5.76
All Bond Index (Return)	140.09	140.09	0.000%	0.00%	1.70%	15.37%	40.09%	5.12	4.85	5.76
Under 3 Bond Index (Clean)	99.78	99.78	0.000%	0.30%	1.95%	5.76%	-0.22%	1.38	1.34	3.15
Under 3 Bond Index (Return)	136.71	136.71	0.000%	0.33%	2.34%	9.21%	36.71%	1.38	1.34	3.15
Under 5 Bond Index (Clean)	103.60	103.60	0.000%	0.43%	1.69%	7.32%	3.60%	2.14	2.06	4.08
Under 5 Bond Index (Return)	142.82	142.82	0.000%	0.46%	2.10%	10.58%	42.82%	2.14	2.06	4.08
Under 10 Bond Index (Clean)	96.71	96.71	0.000%	0.03%	1.24%	11.31%	-3.29%	4.52	4.28	5.64
Under 10 Bond Index (Return)	137.69	137.69	0.000%	0.06%	1.67%	14.56%	37.69%	4.52	4.28	5.64
5 Plus Bond Index (Clean)	93.82	93.82	0.000%	-0.26%	1.04%	15.45%	-6.18%	6.56	6.18	6.02
5 Plus Bond Index (Return)	141.11	141.11	0.000%	-0.21%	1.52%	18.74%	41.11%	6.56	6.18	6.02
10 Plus Bond Index (Clean)	94.16	94.16	0.000%	-0.45%	1.29%	18.10%	-5.84%	9.13	8.60	6.15
10 Plus Bond Index (Return)	146.73	146.73	0.000%	-0.40%	1.82%	21.55%	46.73%	9.13	8.60	6.15

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	100.59	3.02	126	103.61	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.97	1.47	107	103.44	0.00	5,616	5,727	5809
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.44	2.20	201	103.64	0.00	7,599	7,708	7875
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.45	2.27	184	103.72	0.00	3,636	3,689	3771
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.06	7.91	345	116.96	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.59	1.35	107	100.94	0.00	10,198	10,157	10294
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	99.85	0.02	1	99.86	0.00	3,889	3,883	3884
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.24	3.58	290	96.82	0.00	9,256	8,630	8961
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.11	0.56	46	91.66	0.00	7,700	7,015	7058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.69	4.69	290	103.37	0.00	6,785	6,695	7013
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.66	1.32	107	91.98	0.00	11,852	10,746	10902
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.59	3.97	290	97.56	0.00	9,052	8,472	8831
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.54	2.12	143	95.65	0.00	11,748	10,989	11237

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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%	33.40%	21.00%	7.90%					6.80%	33.20%	20.90%	7.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	45.00%	28.20%	10.60%					9.20%	45.10%	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%	5.10%				
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	12.10%		37.20%	14.00%					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%				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%			12.00%	15.50%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.60%	12.40%				8.20%			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%			9.40%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.80%			14.80%	19.00%				12.70%			14.60%	18.80%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	15.00%				10.30%			11.90%	15.30%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.50%	100.00%			13.10%				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 06-Aug-2012	Previous Index Price 03-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	100.59	100.59	0.000%	0.005%	-0.319%	-0.415%	4.46	0.14	0.14
IE0031256328	3125632	5.0 Treasury Bond 2013	101.97	101.97	0.000%	0.135%	1.136%	4.834%	2.07	0.69	0.68
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.44	101.44	0.000%	0.396%	2.558%	8.542%	2.95	1.40	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.45	101.45	0.000%	0.359%	1.924%		3.88	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	109.06	109.06	0.000%	0.484%	0.376%	8.564%	4.95	2.62	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	99.59	99.59	0.000%	0.647%	1.207%	10.803%	4.72	3.43	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.85	99.85	0.000%	0.130%			5.53	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.24	93.24	0.000%	0.061%	0.915%	13.925%	5.83	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.11	91.11	0.000%	-0.304%	0.613%	13.310%	6.02	5.99	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.69	98.69	0.000%	-0.404%	0.285%	13.460%	6.13	5.78	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	90.66	90.66	0.000%	-0.357%	0.809%	15.475%	6.05	6.52	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.59	93.59	0.000%	-0.240%	1.728%	16.881%	6.01	6.59	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.54	93.54	0.000%	-0.452%	1.289%	18.099%	6.15	9.13	8.60

Return Price Performance			Index Price 06-Aug-2012	Previous Index Price 03-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	103.61	103.61	0.000%	0.074%	0.502%	0.407%	4.46	0.14	0.14
IE0031256328	3125632	5.0 Treasury Bond 2013	103.44	103.44	0.000%	0.173%	1.596%	2.642%	2.07	0.69	0.68
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.64	103.64	0.000%	0.420%	2.892%	6.538%	2.95	1.40	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.72	103.72	0.000%	0.386%	2.315%		3.88	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	116.96	116.96	0.000%	0.510%	1.026%	13.031%	4.95	2.62	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	100.94	100.94	0.000%	0.676%	1.640%	8.412%	4.72	3.43	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.86	99.86	0.000%	0.145%			5.53	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.82	96.82	0.000%	0.097%	1.336%	17.007%	5.83	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.66	91.66	0.000%	-0.262%	1.077%	10.763%	6.02	5.99	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.37	103.37	0.000%	-0.338%	0.825%	17.259%	6.13	5.78	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	91.98	91.98	0.000%	-0.312%	1.276%	12.628%	6.05	6.52	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.56	97.56	0.000%	-0.188%	2.168%	20.340%	6.01	6.59	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.65	95.65	0.000%	-0.397%	1.818%	14.523%	6.15	9.13	8.60