

Irish Stock Exchange Daily Bond Index Report

Friday 10 August, 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 10-Aug-2012	Previous Close Value 09-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.51	96.43	0.085%	0.49%	1.78%	12.67%	-3.49%	5.11	4.84	5.66
All Bond Index (Return)	140.94	140.80	0.097%	0.61%	2.31%	16.07%	40.94%	5.11	4.84	5.66
Under 3 Bond Index (Clean)	100.26	100.11	0.154%	0.78%	2.44%	6.26%	0.26%	1.36	1.32	2.79
Under 3 Bond Index (Return)	137.47	137.24	0.162%	0.88%	2.90%	9.81%	37.47%	1.36	1.32	2.79
Under 5 Bond Index (Clean)	104.02	103.95	0.074%	0.84%	2.11%	7.77%	4.02%	2.12	2.04	3.88
Under 5 Bond Index (Return)	143.52	143.40	0.084%	0.95%	2.60%	11.12%	43.52%	2.12	2.04	3.88
Under 10 Bond Index (Clean)	97.22	97.17	0.054%	0.55%	1.76%	11.90%	-2.78%	4.51	4.27	5.53
Under 10 Bond Index (Return)	138.52	138.43	0.065%	0.67%	2.28%	15.25%	38.52%	4.51	4.27	5.53
5 Plus Bond Index (Clean)	94.36	94.27	0.090%	0.31%	1.63%	16.11%	-5.64%	6.55	6.18	5.94
5 Plus Bond Index (Return)	142.04	141.90	0.102%	0.45%	2.19%	19.53%	42.04%	6.55	6.18	5.94
10 Plus Bond Index (Clean)	94.66	94.38	0.297%	0.07%	1.83%	18.73%	-5.34%	9.12	8.60	6.09
10 Plus Bond Index (Return)	147.65	147.20	0.305%	0.23%	2.46%	22.31%	47.65%	9.12	8.60	6.09

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	100.50	3.19	133	103.68	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.27	1.56	114	103.83	0.00	5,616	5,744	5832
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.05	2.28	208	104.33	0.00	7,599	7,754	7927
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.96	2.36	191	104.32	0.00	3,636	3,707	3793
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.52	8.07	352	117.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.89	1.44	114	101.33	0.00	10,168	10,158	10304
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	100.37	0.12	8	100.49	0.00	3,889	3,904	3908
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.41	3.66	297	97.07	0.00	9,256	8,646	8985
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.73	0.64	53	92.37	0.00	7,700	7,063	7112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.73	4.80	297	104.53	0.00	6,785	6,766	7092
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.30	1.41	114	92.70	0.00	11,852	10,821	10987
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.00	4.07	297	98.07	0.00	9,052	8,509	8877
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.03	2.22	150	96.25	0.00	11,748	11,047	11307

Irish Stock Exchange Daily Bond Index Report

Friday 10 August, 2012

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

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%	33.30%	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%	28.30%	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%		37.10%	13.90%					12.00%		37.00%	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%			11.80%	15.20%				10.40%			12.00%	15.40%			
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%	12.20%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.10%				12.80%			14.70%	18.90%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	15.00%				10.30%			11.90%	15.20%			
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%

Irish Stock Exchange Daily Bond Index Report

Friday 10 August, 2012

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

Bond Index Constituent

Clean Price Performance			Index Price 10-Aug-2012	Previous Index Price 09-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	100.50	100.47	0.029%	-0.086%	-0.409%	-0.505%	4.63	0.13	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	102.27	102.14	0.135%	0.432%	1.436%	5.146%	1.57	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.05	101.96	0.083%	1.000%	3.175%	9.195%	2.50	1.38	1.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.96	101.63	0.330%	0.869%	2.441%		3.66	2.39	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	109.52	108.83	0.632%	0.910%	0.803%	9.025%	4.78	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	99.89	99.95	-0.060%	0.950%	1.512%	11.137%	4.63	3.42	3.27
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.37	100.24	0.132%	0.654%			5.41	4.45	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.41	93.62	-0.219%	0.244%	1.099%	14.133%	5.80	5.30	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.73	91.73	-0.005%	0.378%	1.301%	14.085%	5.90	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.73	99.64	0.095%	0.654%	1.350%	14.665%	5.94	5.78	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	91.30	91.18	0.126%	0.337%	1.512%	16.280%	5.94	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.00	93.86	0.149%	0.197%	2.174%	17.393%	5.95	6.58	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.03	93.76	0.297%	0.074%	1.825%	18.724%	6.09	9.12	8.60

Return Price Performance			Index Price 10-Aug-2012	Previous Index Price 09-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	103.68	103.63	0.052%	0.149%	0.576%	0.482%	4.63	0.13	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	103.83	103.68	0.146%	0.559%	1.987%	3.036%	1.57	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.33	104.23	0.092%	1.085%	3.574%	7.244%	2.50	1.38	1.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.32	103.97	0.334%	0.968%	2.908%		3.66	2.39	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	117.59	116.88	0.607%	1.046%	1.564%	13.633%	4.78	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	101.33	101.38	-0.047%	1.063%	2.031%	8.828%	4.63	3.42	3.27
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.49	100.34	0.147%	0.775%			5.41	4.45	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.07	97.26	-0.197%	0.363%	1.605%	17.317%	5.80	5.30	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.37	92.36	0.008%	0.506%	1.856%	11.616%	5.90	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.53	104.42	0.106%	0.780%	1.957%	18.575%	5.94	5.78	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	92.70	92.57	0.137%	0.466%	2.067%	13.507%	5.94	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.07	97.92	0.156%	0.328%	2.697%	20.963%	5.95	6.58	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.25	95.96	0.305%	0.227%	2.456%	15.240%	6.09	9.12	8.60