

Irish Stock Exchange Daily Bond Index Report

Thursday 23 August, 2012

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

Bond Indices Performance

Index	Close Value 23-Aug-2012	Previous Close Value 22-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.19	97.02	0.179%	1.19%	2.49%	13.46%	-2.81%	5.09	4.82	5.52
All Bond Index (Return)	142.15	141.88	0.188%	1.47%	3.19%	17.07%	42.15%	5.09	4.82	5.52
Under 3 Bond Index (Clean)	100.63	100.66	-0.025%	1.15%	2.82%	6.66%	0.63%	1.33	1.30	2.47
Under 3 Bond Index (Return)	138.17	138.19	-0.012%	1.40%	3.43%	10.38%	38.17%	1.33	1.30	2.47
Under 5 Bond Index (Clean)	104.53	104.51	0.019%	1.34%	2.61%	8.29%	4.53%	2.09	2.02	3.64
Under 5 Bond Index (Return)	144.44	144.39	0.032%	1.60%	3.25%	11.83%	44.44%	2.09	2.02	3.64
Under 10 Bond Index (Clean)	97.89	97.76	0.136%	1.25%	2.47%	12.67%	-2.11%	4.48	4.25	5.38
Under 10 Bond Index (Return)	139.69	139.49	0.146%	1.52%	3.15%	16.22%	39.69%	4.48	4.25	5.38
5 Plus Bond Index (Clean)	95.12	94.88	0.256%	1.12%	2.44%	17.05%	-4.88%	6.52	6.16	5.81
5 Plus Bond Index (Return)	143.41	143.04	0.263%	1.42%	3.18%	20.68%	43.41%	6.52	6.16	5.81
10 Plus Bond Index (Clean)	95.38	94.94	0.467%	0.84%	2.60%	19.63%	-4.62%	9.10	8.59	6.00
10 Plus Bond Index (Return)	149.04	148.34	0.471%	1.17%	3.42%	23.46%	49.04%	9.10	8.59	6.00

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	100.35	3.50	146	103.85	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.41	1.74	127	104.15	0.00	5,616	5,752	5849
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.37	2.42	221	104.79	0.00	7,599	7,778	7962
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.84	2.52	204	105.36	0.00	3,645	3,743	3835
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.73	0.12	5	109.84	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.59	1.60	127	102.19	0.00	10,168	10,228	10391
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.90	0.32	21	102.22	0.00	3,889	3,963	3975
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.27	3.82	310	98.09	0.00	9,256	8,725	9079
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.27	0.80	66	93.06	0.00	7,700	7,104	7166
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.42	5.01	310	105.43	0.00	6,767	6,795	7134
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.95	1.57	127	93.51	0.00	11,852	10,898	11083
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.75	4.25	310	99.00	0.00	9,052	8,577	8961
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.75	2.41	163	97.16	0.00	11,747	11,131	11414

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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%	33.20%	20.90%	7.80%					6.70%	33.10%	20.80%	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%	21.60%	13.60%	5.10%					4.40%	21.70%	13.70%	5.10%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	Yes	Yes	Yes	No	No	0.00%		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%	13.90%					12.00%		37.00%	13.80%				
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.70%			5.40%	6.90%				4.60%			5.30%	6.80%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.90%	15.30%				10.50%			12.00%	15.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	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%			9.50%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.10%				12.80%			14.70%	18.80%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 23-Aug-2012	Previous Index Price 22-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	100.35	100.36	-0.011%	-0.235%	-0.558%	-0.653%	4.74	0.09	0.09
IE0031256328	3125632	5.0 Treasury Bond 2013	102.41	102.51	-0.093%	0.567%	1.572%	5.286%	1.18	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.37	102.34	0.026%	1.313%	3.495%	9.534%	2.24	1.35	1.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.84	102.87	-0.026%	1.739%	3.326%		3.28	2.35	2.28
IE0004680173	0468017	8.25 Treas Bond 2015	109.73	109.78	-0.046%	1.101%	0.993%	9.231%	4.67	2.76	2.64
IE0006857530	0685753	4.6 Treas Bond 2016	100.59	100.49	0.095%	1.649%	2.215%	11.907%	4.42	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.90	101.85	0.049%	2.188%			5.07	4.42	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.27	94.08	0.207%	1.167%	2.029%	15.184%	5.63	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.27	92.05	0.230%	0.965%	1.894%	14.753%	5.81	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.42	100.31	0.115%	1.350%	2.051%	15.458%	5.82	5.75	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	91.95	91.94	0.008%	1.052%	2.235%	17.108%	5.83	6.47	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.75	94.21	0.579%	0.997%	2.989%	18.330%	5.83	6.55	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.75	94.31	0.467%	0.838%	2.601%	19.629%	6.00	9.10	8.59

Return Price Performance			Index Price 23-Aug-2012	Previous Index Price 22-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	103.85	103.83	0.013%	0.304%	0.732%	0.638%	4.74	0.09	0.09
IE0031256328	3125632	5.0 Treasury Bond 2013	104.15	104.23	-0.078%	0.865%	2.297%	3.350%	1.18	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.79	104.75	0.037%	1.531%	4.031%	7.717%	2.24	1.35	1.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.36	105.37	-0.014%	1.975%	3.935%		3.28	2.35	2.28
IE0004680173	0468017	8.25 Treas Bond 2015	109.84	109.87	-0.024%	-5.609%	-5.125%	6.149%	4.67	2.76	2.64
IE0006857530	0685753	4.6 Treas Bond 2016	102.19	102.08	0.106%	1.918%	2.894%	9.749%	4.42	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.22	102.15	0.064%	2.505%			5.07	4.42	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.09	97.89	0.211%	1.417%	2.672%	18.550%	5.63	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.06	92.84	0.242%	1.262%	2.622%	12.456%	5.81	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.43	105.30	0.124%	1.648%	2.834%	19.595%	5.82	5.75	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	93.51	93.49	0.021%	1.345%	2.960%	14.500%	5.83	6.47	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	99.00	98.44	0.568%	1.279%	3.669%	22.108%	5.83	6.55	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.16	96.71	0.470%	1.175%	3.424%	16.330%	6.00	9.10	8.59