

Irish Stock Exchange Daily Bond Index Report

Monday 27 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 27-Aug-2012	Previous Close Value 24-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	97.13	0.057%	1.19%	2.49%	13.46%	-2.81%	5.08	4.81	5.52
All Bond Index (Return)	142.22	142.09	0.095%	1.53%	3.24%	17.13%	42.22%	5.08	4.81	5.52
Under 3 Bond Index (Clean)	100.72	100.65	0.067%	1.24%	2.91%	6.75%	0.72%	1.32	1.29	2.40
Under 3 Bond Index (Return)	138.36	138.22	0.100%	1.54%	3.57%	10.52%	38.36%	1.32	1.29	2.40
Under 5 Bond Index (Clean)	104.64	104.51	0.120%	1.44%	2.71%	8.40%	4.64%	2.08	2.01	3.59
Under 5 Bond Index (Return)	144.65	144.43	0.152%	1.74%	3.40%	11.99%	44.65%	2.08	2.01	3.59
Under 10 Bond Index (Clean)	97.92	97.87	0.051%	1.27%	2.50%	12.70%	-2.08%	4.47	4.24	5.37
Under 10 Bond Index (Return)	139.80	139.68	0.089%	1.60%	3.23%	16.31%	39.80%	4.47	4.24	5.37
5 Plus Bond Index (Clean)	95.07	95.05	0.026%	1.07%	2.39%	16.99%	-4.93%	6.51	6.15	5.82
5 Plus Bond Index (Return)	143.42	143.33	0.068%	1.42%	3.18%	20.69%	43.42%	6.51	6.15	5.82
10 Plus Bond Index (Clean)	95.20	95.11	0.096%	0.65%	2.41%	19.41%	-4.80%	9.09	8.58	6.02
10 Plus Bond Index (Return)	148.86	148.66	0.139%	1.05%	3.30%	23.32%	48.86%	9.09	8.58	6.02

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	100.32	3.60	150	103.91	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.38	1.80	131	104.18	0.00	5,616	5,750	5851
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.49	2.47	225	104.96	0.00	7,599	7,788	7975
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.03	2.56	208	105.60	0.00	3,645	3,755	3849
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.94	0.21	9	110.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.70	1.65	131	102.35	0.00	10,168	10,240	10408
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.68	0.38	25	102.06	0.00	3,889	3,955	3969
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.46	3.87	314	98.33	0.00	9,256	8,743	9101
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.19	0.84	70	93.04	0.00	7,700	7,099	7164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.39	5.08	314	105.47	0.00	6,767	6,793	7136
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.06	1.62	131	93.68	0.00	11,809	10,911	11103
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.50	4.30	314	98.80	0.00	9,052	8,554	8943
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.58	2.47	167	97.05	0.00	11,747	11,110	11400

Irish Stock Exchange Daily Bond Index Report

Monday 27 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%	33.20%	20.90%	7.80%					6.70%	33.10%	20.80%	7.70%				
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%	21.70%	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%	6.70%			
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	12.90%			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%			11.80%	15.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.40%	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

Monday 27 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 27-Aug-2012	Previous Index Price 24-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	100.32	100.33	-0.017%	-0.263%	-0.587%	-0.682%	4.83	0.08	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	102.38	102.41	-0.032%	0.537%	1.542%	5.256%	1.19	0.63	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.49	102.38	0.112%	1.440%	3.625%	9.671%	2.14	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.03	102.91	0.121%	1.927%	3.516%		3.20	2.35	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.94	109.70	0.216%	1.295%	1.186%	9.440%	4.59	2.76	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	100.70	100.49	0.209%	1.769%	2.335%	12.038%	4.38	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.68	101.71	-0.025%	1.968%			5.12	4.41	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.46	94.35	0.114%	1.368%	2.233%	15.414%	5.59	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.19	92.28	-0.094%	0.886%	1.814%	14.664%	5.82	5.93	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.39	100.36	0.030%	1.317%	2.017%	15.420%	5.83	5.74	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	92.06	92.04	0.022%	1.178%	2.363%	17.254%	5.81	6.47	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.50	94.52	-0.024%	0.730%	2.717%	18.017%	5.87	6.54	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.58	94.49	0.095%	0.651%	2.412%	19.408%	6.02	9.09	8.58

Return Price Performance			Index Price 27-Aug-2012	Previous Index Price 24-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	103.91	103.86	0.054%	0.369%	0.797%	0.703%	4.83	0.08	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	104.18	104.17	0.009%	0.889%	2.322%	3.375%	1.19	0.63	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.96	104.81	0.141%	1.697%	4.200%	7.893%	2.14	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.60	105.44	0.154%	2.207%	4.171%		3.20	2.35	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	110.14	109.84	0.278%	-5.350%	-4.865%	6.440%	4.59	2.76	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	102.35	102.11	0.242%	2.085%	3.062%	9.928%	4.38	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.06	102.04	0.020%	2.346%			5.12	4.41	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.33	98.18	0.148%	1.663%	2.920%	18.837%	5.59	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.04	93.09	-0.056%	1.235%	2.595%	12.426%	5.82	5.93	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.47	105.39	0.075%	1.679%	2.867%	19.633%	5.83	5.74	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	93.68	93.62	0.061%	1.523%	3.140%	14.701%	5.81	6.47	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.80	98.78	0.018%	1.078%	3.464%	21.867%	5.87	6.54	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.05	96.91	0.139%	1.054%	3.301%	16.191%	6.02	9.09	8.58