

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 August, 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 29-Aug-2012	Previous Close Value 28-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.17	97.21	-0.044%	1.17%	2.47%	13.43%	-2.83%	5.07	4.80	5.53
All Bond Index (Return)	142.23	142.27	-0.030%	1.53%	3.25%	17.13%	42.23%	5.07	4.80	5.53
Under 3 Bond Index (Clean)	100.59	100.65	-0.062%	1.11%	2.78%	6.62%	0.59%	1.31	1.28	2.48
Under 3 Bond Index (Return)	138.22	138.28	-0.048%	1.43%	3.47%	10.41%	38.22%	1.31	1.28	2.48
Under 5 Bond Index (Clean)	104.53	104.56	-0.033%	1.33%	2.60%	8.29%	4.53%	2.07	2.00	3.63
Under 5 Bond Index (Return)	144.54	144.56	-0.020%	1.66%	3.32%	11.91%	44.54%	2.07	2.00	3.63
Under 10 Bond Index (Clean)	97.88	97.93	-0.046%	1.24%	2.46%	12.66%	-2.12%	4.46	4.23	5.38
Under 10 Bond Index (Return)	139.78	139.83	-0.032%	1.59%	3.22%	16.30%	39.78%	4.46	4.23	5.38
5 Plus Bond Index (Clean)	95.09	95.13	-0.050%	1.09%	2.41%	17.01%	-4.91%	6.50	6.14	5.82
5 Plus Bond Index (Return)	143.49	143.54	-0.035%	1.47%	3.23%	20.74%	43.49%	6.50	6.14	5.82
10 Plus Bond Index (Clean)	95.28	95.32	-0.035%	0.74%	2.50%	19.51%	-4.72%	9.08	8.57	6.02
10 Plus Bond Index (Return)	149.03	149.06	-0.019%	1.17%	3.42%	23.46%	49.03%	9.08	8.57	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	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.26	3.64	152	103.90	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.31	1.82	133	104.13	0.00	5,616	5,746	5848
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.34	2.49	227	104.83	0.00	7,599	7,777	7966
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.86	2.59	210	105.45	0.00	3,645	3,749	3844
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.65	0.25	11	109.91	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.64	1.68	133	102.32	0.00	10,168	10,234	10404
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.67	0.41	27	102.07	0.00	3,889	3,954	3970
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.34	3.90	316	98.24	0.00	9,256	8,732	9092
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.27	0.87	72	93.14	0.00	7,700	7,105	7171
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.40	5.11	316	105.51	0.00	6,767	6,794	7139
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.12	1.64	133	93.76	0.00	11,809	10,879	11072
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.48	4.33	316	98.80	0.00	9,052	8,552	8944
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.66	2.50	169	97.16	0.00	11,747	11,119	11413

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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%	33.20%	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%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.70%	13.60%	5.10%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	Yes	Yes	Yes	No	No	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%								
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.70%			5.40%	6.90%						5.30%	6.80%
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.90%	15.30%						12.00%	15.50%
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%						9.50%	12.10%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.80%			14.80%	19.00%						14.70%	18.80%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	15.00%						11.80%	15.20%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.50%	100.00%					19.40%	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 29-Aug-2012	Previous Index Price 28-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	100.26	100.31	-0.053%	-0.324%	-0.647%	-0.743%	5.10	0.07	0.07
IE0031256328	3125632	5.0 Treasury Bond 2013	102.31	102.45	-0.139%	0.466%	1.471%	5.182%	1.24	0.62	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.34	102.38	-0.034%	1.292%	3.473%	9.510%	2.23	1.33	1.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.86	102.86	0.000%	1.756%	3.343%		3.26	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	109.65	109.54	0.103%	1.035%	0.927%	9.160%	4.68	2.75	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	100.64	100.62	0.017%	1.705%	2.271%	11.968%	4.40	3.37	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.67	101.70	-0.029%	1.956%			5.12	4.40	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.34	94.40	-0.058%	1.242%	2.105%	15.269%	5.62	5.25	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.27	92.19	0.090%	0.968%	1.897%	14.757%	5.81	5.92	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.40	100.38	0.020%	1.330%	2.030%	15.435%	5.83	5.73	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	92.12	92.13	-0.011%	1.247%	2.433%	17.335%	5.80	6.46	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.48	94.75	-0.293%	0.704%	2.690%	17.986%	5.87	6.53	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.66	94.69	-0.035%	0.736%	2.498%	19.509%	6.02	9.08	8.57

Return Price Performance			Index Price 29-Aug-2012	Previous Index Price 28-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	103.90	103.93	-0.029%	0.355%	0.784%	0.689%	5.10	0.07	0.07
IE0031256328	3125632	5.0 Treasury Bond 2013	104.13	104.26	-0.124%	0.844%	2.277%	3.329%	1.24	0.62	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.83	104.85	-0.023%	1.573%	4.073%	7.761%	2.23	1.33	1.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.45	105.44	0.011%	2.064%	4.025%		3.26	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	109.91	109.77	0.124%	-5.553%	-5.068%	6.212%	4.68	2.75	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	102.32	102.29	0.029%	2.048%	3.025%	9.888%	4.40	3.37	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.07	102.09	-0.015%	2.363%			5.12	4.40	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.24	98.28	-0.044%	1.566%	2.823%	18.724%	5.62	5.25	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.14	93.04	0.101%	1.343%	2.704%	12.546%	5.81	5.92	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.51	105.47	0.034%	1.722%	2.909%	19.683%	5.83	5.73	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	93.76	93.76	0.002%	1.617%	3.236%	14.807%	5.80	6.46	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.80	99.07	-0.266%	1.081%	3.467%	21.870%	5.87	6.53	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.16	97.17	-0.019%	1.167%	3.417%	16.321%	6.02	9.08	8.57