

Irish Stock Exchange Daily Bond Index Report

Thursday 30 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 30-Aug-2012	Previous Close Value 29-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.14	97.17	-0.027%	1.14%	2.44%	13.40%	-2.86%	5.07	4.80	5.54
All Bond Index (Return)	142.21	142.23	-0.013%	1.52%	3.24%	17.12%	42.21%	5.07	4.80	5.54
Under 3 Bond Index (Clean)	100.63	100.59	0.036%	1.15%	2.81%	6.65%	0.63%	1.31	1.28	2.45
Under 3 Bond Index (Return)	138.28	138.22	0.047%	1.48%	3.51%	10.46%	38.28%	1.31	1.28	2.45
Under 5 Bond Index (Clean)	104.50	104.53	-0.032%	1.30%	2.57%	8.26%	4.50%	2.07	2.00	3.65
Under 5 Bond Index (Return)	144.51	144.54	-0.018%	1.64%	3.30%	11.89%	44.51%	2.07	2.00	3.65
Under 10 Bond Index (Clean)	97.86	97.88	-0.022%	1.21%	2.43%	12.63%	-2.14%	4.46	4.23	5.39
Under 10 Bond Index (Return)	139.77	139.78	-0.008%	1.58%	3.21%	16.29%	39.77%	4.46	4.23	5.39
5 Plus Bond Index (Clean)	95.06	95.09	-0.025%	1.06%	2.38%	16.98%	-4.94%	6.50	6.14	5.82
5 Plus Bond Index (Return)	143.47	143.49	-0.010%	1.46%	3.22%	20.73%	43.47%	6.50	6.14	5.82
10 Plus Bond Index (Clean)	95.23	95.28	-0.060%	0.68%	2.44%	19.44%	-4.77%	9.08	8.56	6.02
10 Plus Bond Index (Return)	148.97	149.03	-0.043%	1.12%	3.37%	23.40%	48.97%	9.08	8.56	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	3.67	153	103.93	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.32	1.84	134	104.16	0.00	5,616	5,747	5850
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.40	2.50	228	104.90	0.00	7,599	7,781	7971
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.89	2.60	211	105.49	0.00	3,645	3,750	3845
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.86	0.28	12	110.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.50	1.69	134	102.18	0.00	10,168	10,219	10391
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.67	0.42	28	102.09	0.00	3,889	3,954	3971
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.34	3.91	317	98.24	0.00	9,256	8,731	9093
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.16	0.88	73	93.04	0.00	7,700	7,096	7164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.38	5.12	317	105.50	0.00	6,767	6,792	7139
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.09	1.65	134	93.74	0.00	11,809	10,874	11070
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.55	4.34	317	98.89	0.00	9,052	8,559	8952
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.60	2.52	170	97.11	0.00	11,747	11,113	11408

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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%	21.70%	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%		37.10%	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%	15.50%			
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	12.80%			14.80%	19.00%				12.70%			14.70%	18.80%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	15.00%				10.30%			11.90%	15.20%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 30-Aug-2012	Previous Index Price 29-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	100.26	0.006%	-0.318%	-0.641%	-0.737%	4.88	0.07	0.07
IE0031256328	3125632	5.0 Treasury Bond 2013	102.32	102.31	0.012%	0.478%	1.483%	5.194%	1.20	0.62	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.40	102.34	0.059%	1.351%	3.534%	9.575%	2.19	1.33	1.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.89	102.86	0.024%	1.781%	3.368%		3.25	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	109.86	109.65	0.190%	1.226%	1.118%	9.367%	4.60	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	100.50	100.64	-0.144%	1.558%	2.124%	11.806%	4.44	3.36	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.67	101.67	0.005%	1.961%			5.12	4.40	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.34	94.34	-0.005%	1.236%	2.100%	15.263%	5.62	5.25	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.16	92.27	-0.117%	0.850%	1.778%	14.623%	5.83	5.92	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.38	100.40	-0.025%	1.305%	2.005%	15.406%	5.83	5.73	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	92.09	92.12	-0.038%	1.209%	2.394%	17.290%	5.81	6.46	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.55	94.48	0.079%	0.783%	2.772%	18.080%	5.86	6.53	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.60	94.66	-0.060%	0.676%	2.436%	19.437%	6.02	9.08	8.56

Return Price Performance			Index Price 30-Aug-2012	Previous Index Price 29-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	103.93	103.90	0.030%	0.385%	0.814%	0.719%	4.88	0.07	0.07
IE0031256328	3125632	5.0 Treasury Bond 2013	104.16	104.13	0.026%	0.871%	2.303%	3.356%	1.20	0.62	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.90	104.83	0.068%	1.641%	4.144%	7.834%	2.19	1.33	1.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.49	105.45	0.035%	2.099%	4.061%		3.25	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	110.14	109.91	0.210%	-5.355%	-4.869%	6.435%	4.60	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	102.18	102.32	-0.129%	1.916%	2.892%	9.747%	4.44	3.36	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.09	102.07	0.020%	2.383%			5.12	4.40	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.24	98.24	0.007%	1.574%	2.830%	18.733%	5.62	5.25	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.04	93.14	-0.102%	1.239%	2.599%	12.431%	5.83	5.92	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.50	105.51	-0.008%	1.714%	2.902%	19.674%	5.83	5.73	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	93.74	93.76	-0.023%	1.593%	3.212%	14.780%	5.81	6.46	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.89	98.80	0.089%	1.171%	3.559%	21.979%	5.86	6.53	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.11	97.16	-0.043%	1.124%	3.372%	16.271%	6.02	9.08	8.56