

Irish Stock Exchange Daily Bond Index Report

Friday 31 August, 2012

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

Bond Indices Performance

Index	Close Value 31-Aug-2012	Previous Close Value 30-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.08	97.14	-0.060%	1.08%	2.38%	13.33%	-2.92%	5.06	4.79	5.55
All Bond Index (Return)	142.15	142.21	-0.045%	1.47%	3.19%	17.06%	42.15%	5.06	4.79	5.55
Under 3 Bond Index (Clean)	100.67	100.63	0.045%	1.20%	2.86%	6.70%	0.67%	1.31	1.28	2.41
Under 3 Bond Index (Return)	138.36	138.28	0.056%	1.54%	3.57%	10.53%	38.36%	1.31	1.28	2.41
Under 5 Bond Index (Clean)	104.49	104.50	-0.007%	1.29%	2.56%	8.25%	4.49%	2.07	1.99	3.65
Under 5 Bond Index (Return)	144.52	144.51	0.006%	1.65%	3.31%	11.89%	44.52%	2.07	1.99	3.65
Under 10 Bond Index (Clean)	97.82	97.86	-0.036%	1.18%	2.40%	12.59%	-2.18%	4.46	4.23	5.40
Under 10 Bond Index (Return)	139.74	139.77	-0.022%	1.56%	3.18%	16.26%	39.74%	4.46	4.23	5.40
5 Plus Bond Index (Clean)	94.98	95.06	-0.085%	0.97%	2.30%	16.88%	-5.02%	6.49	6.13	5.84
5 Plus Bond Index (Return)	143.37	143.47	-0.069%	1.39%	3.15%	20.65%	43.37%	6.49	6.13	5.84
10 Plus Bond Index (Clean)	95.02	95.23	-0.216%	0.46%	2.22%	19.18%	-4.98%	9.07	8.56	6.05
10 Plus Bond Index (Return)	148.67	148.97	-0.197%	0.92%	3.17%	23.16%	48.67%	9.07	8.56	6.05

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.24	3.69	154	103.93	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.25	1.85	135	104.10	0.00	5,616	5,742	5846
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.47	2.51	229	104.98	0.00	7,599	7,786	7977
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.07	2.61	212	105.68	0.00	3,645	3,757	3852
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.94	0.28	12	110.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.40	1.70	135	102.10	0.00	10,182	10,209	10382
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.67	0.44	29	102.10	0.00	3,897	3,954	3971
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.37	3.92	318	98.29	0.00	9,256	8,734	9097
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.12	0.89	74	93.01	0.00	7,700	7,093	7162
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.29	5.14	318	105.43	0.00	6,767	6,786	7134
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.00	1.66	135	93.66	0.00	11,809	10,864	11061
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.46	4.36	318	98.81	0.00	9,052	8,550	8945
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.39	2.53	171	96.92	0.00	11,747	11,089	11386

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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%	33.00%	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%	13.70%	5.10%					4.40%	21.80%	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%			12.10%	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%				19.40%	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 31-Aug-2012	Previous Index Price 30-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	100.24	100.26	-0.020%	-0.338%	-0.661%	-0.756%	5.02	0.07	0.07
IE0031256328	3125632	5.0 Treasury Bond 2013	102.25	102.32	-0.070%	0.408%	1.411%	5.120%	1.30	0.62	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.47	102.40	0.065%	1.417%	3.601%	9.646%	2.13	1.32	1.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.07	102.89	0.180%	1.964%	3.554%		3.17	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	109.94	109.86	0.067%	1.295%	1.186%	9.440%	4.57	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	100.40	100.50	-0.095%	1.462%	2.027%	11.701%	4.47	3.36	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.67	101.67	-0.008%	1.953%			5.12	4.40	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.37	94.34	0.037%	1.274%	2.138%	15.306%	5.61	5.24	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.12	92.16	-0.046%	0.804%	1.732%	14.570%	5.84	5.92	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.29	100.38	-0.085%	1.219%	1.919%	15.308%	5.85	5.72	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	92.00	92.09	-0.096%	1.112%	2.296%	17.178%	5.83	6.45	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.46	94.55	-0.097%	0.685%	2.672%	17.965%	5.88	6.53	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.39	94.60	-0.217%	0.458%	2.214%	19.179%	6.05	9.07	8.56

Return Price Performance			Index Price 31-Aug-2012	Previous Index Price 30-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	103.93	0.004%	0.389%	0.818%	0.723%	5.02	0.07	0.07
IE0031256328	3125632	5.0 Treasury Bond 2013	104.10	104.16	-0.057%	0.814%	2.245%	3.297%	1.30	0.62	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.98	104.90	0.075%	1.718%	4.222%	7.915%	2.13	1.32	1.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.68	105.49	0.188%	2.291%	4.257%		3.17	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	110.21	110.14	0.067%	-5.291%	-4.805%	6.507%	4.57	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	102.10	102.18	-0.081%	1.833%	2.808%	9.657%	4.47	3.36	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.10	102.09	0.008%	2.391%			5.12	4.40	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.29	98.24	0.049%	1.623%	2.880%	18.791%	5.61	5.24	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.01	93.04	-0.032%	1.207%	2.566%	12.395%	5.84	5.92	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.43	105.50	-0.065%	1.648%	2.834%	19.595%	5.85	5.72	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	93.66	93.74	-0.081%	1.511%	3.128%	14.687%	5.83	6.45	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.81	98.89	-0.079%	1.092%	3.478%	21.883%	5.88	6.53	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.92	97.11	-0.197%	0.925%	3.169%	16.042%	6.05	9.07	8.56