

Irish Stock Exchange Daily Bond Index Report

Monday 3 September, 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 03-Sep-2012	Previous Close Value 31-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.11	97.08	0.027%	0.03%	2.41%	13.36%	-2.89%	5.06	4.79	5.54
All Bond Index (Return)	142.24	142.15	0.066%	0.07%	3.26%	17.14%	42.24%	5.06	4.79	5.54
Under 3 Bond Index (Clean)	100.63	100.67	-0.038%	-0.04%	2.82%	6.66%	0.63%	1.31	1.27	2.43
Under 3 Bond Index (Return)	138.36	138.36	-0.002%	0.00%	3.57%	10.52%	38.36%	1.31	1.27	2.43
Under 5 Bond Index (Clean)	104.50	104.49	0.008%	0.01%	2.57%	8.26%	4.50%	2.07	1.99	3.65
Under 5 Bond Index (Return)	144.58	144.52	0.043%	0.04%	3.35%	11.94%	44.58%	2.07	1.99	3.65
Under 10 Bond Index (Clean)	97.84	97.82	0.014%	0.01%	2.41%	12.61%	-2.16%	4.45	4.23	5.39
Under 10 Bond Index (Return)	139.81	139.74	0.052%	0.05%	3.24%	16.32%	39.81%	4.45	4.23	5.39
5 Plus Bond Index (Clean)	95.02	94.98	0.037%	0.04%	2.33%	16.92%	-4.98%	6.49	6.13	5.83
5 Plus Bond Index (Return)	143.48	143.37	0.077%	0.08%	3.23%	20.74%	43.48%	6.49	6.13	5.83
10 Plus Bond Index (Clean)	95.13	95.02	0.114%	0.11%	2.33%	19.32%	-4.87%	9.07	8.56	6.03
10 Plus Bond Index (Return)	148.91	148.67	0.157%	0.16%	3.33%	23.35%	48.91%	9.07	8.56	6.03

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	100.24	3.76	157	104.00	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.30	1.89	138	104.19	0.00	5,616	5,746	5852
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.29	2.54	232	104.83	0.00	7,599	7,772	7966
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.19	2.65	215	105.84	0.00	3,645	3,761	3858
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.00	0.34	15	110.34	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.49	1.74	138	102.22	0.00	10,182	10,232	10409
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.60	0.48	32	102.08	0.00	3,917	3,960	3978
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.34	3.96	321	98.30	0.00	9,256	8,732	9098
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.06	0.93	77	92.98	0.00	7,700	7,088	7160
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.36	5.19	321	105.55	0.00	6,767	6,791	7142
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.11	1.70	138	93.81	0.00	11,809	10,877	11078
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.47	4.40	321	98.87	0.00	9,052	8,551	8949
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.50	2.57	174	97.07	0.00	11,747	11,101	11404

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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%	7.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.20%	10.60%					9.20%	45.00%	28.30%	10.50%				
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%		37.20%	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%	15.50%			
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%			9.50%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			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 03-Sep-2012	Previous Index Price 31-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	100.24	-0.003%	-0.003%	-0.664%	-0.759%	4.92	0.06	0.06
IE0031256328	3125632	5.0 Treasury Bond 2013	102.30	102.25	0.054%	0.054%	1.466%	5.176%	1.20	0.61	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.29	102.47	-0.178%	-0.178%	3.417%	9.452%	2.26	1.32	1.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.19	103.07	0.112%	0.112%	3.669%		3.12	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	110.00	109.94	0.054%	0.054%	1.241%	9.499%	4.55	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	100.49	100.40	0.085%	0.085%	2.114%	11.795%	4.45	3.36	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.60	101.67	-0.064%	-0.064%			5.13	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.34	94.37	-0.032%	-0.032%	2.105%	15.269%	5.62	5.24	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.06	92.12	-0.068%	-0.068%	1.662%	14.492%	5.85	5.91	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.36	100.29	0.065%	0.065%	1.985%	15.383%	5.83	5.72	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	92.11	92.00	0.120%	0.120%	2.418%	17.318%	5.81	6.45	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.47	94.46	0.013%	0.013%	2.685%	17.980%	5.87	6.52	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.50	94.39	0.113%	0.113%	2.330%	19.314%	6.03	9.07	8.56

Return Price Performance			Index Price 03-Sep-2012	Previous Index Price 31-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	104.00	103.93	0.066%	0.066%	0.885%	0.790%	4.92	0.06	0.06
IE0031256328	3125632	5.0 Treasury Bond 2013	104.19	104.10	0.092%	0.092%	2.340%	3.393%	1.20	0.61	0.61
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.83	104.98	-0.143%	-0.143%	4.073%	7.761%	2.26	1.32	1.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.84	105.68	0.144%	0.144%	4.407%		3.12	2.33	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	110.34	110.21	0.116%	0.116%	-4.694%	6.630%	4.55	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	102.22	102.10	0.120%	0.120%	2.932%	9.790%	4.45	3.36	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.08	102.10	-0.020%	-0.020%			5.13	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.30	98.29	0.007%	0.007%	2.888%	18.799%	5.62	5.24	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.98	93.01	-0.029%	-0.029%	2.536%	12.362%	5.85	5.91	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.55	105.43	0.107%	0.107%	2.945%	19.724%	5.83	5.72	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	93.81	93.66	0.157%	0.157%	3.290%	14.867%	5.81	6.45	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.87	98.81	0.054%	0.054%	3.533%	21.948%	5.87	6.52	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.07	96.92	0.157%	0.157%	3.331%	16.224%	6.03	9.07	8.56