

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 August, 2012

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Bond Indices Performance

Index	Close Value 07-Aug-2012	Previous Close Value 06-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.32	96.01	0.322%	0.29%	1.57%	12.44%	-3.68%	5.13	4.85	5.70
All Bond Index (Return)	140.61	140.09	0.369%	0.37%	2.07%	15.80%	40.61%	5.13	4.85	5.70
Under 3 Bond Index (Clean)	99.85	99.78	0.069%	0.37%	2.02%	5.83%	-0.15%	1.38	1.33	3.10
Under 3 Bond Index (Return)	136.87	136.71	0.116%	0.45%	2.46%	9.34%	36.87%	1.38	1.33	3.10
Under 5 Bond Index (Clean)	103.64	103.60	0.044%	0.47%	1.73%	7.37%	3.64%	2.14	2.05	4.06
Under 5 Bond Index (Return)	142.96	142.82	0.092%	0.55%	2.19%	10.68%	42.96%	2.14	2.05	4.06
Under 10 Bond Index (Clean)	97.02	96.71	0.318%	0.35%	1.56%	11.67%	-2.98%	4.52	4.29	5.57
Under 10 Bond Index (Return)	138.19	137.69	0.363%	0.43%	2.04%	14.97%	38.19%	4.52	4.29	5.57
5 Plus Bond Index (Clean)	94.25	93.82	0.456%	0.19%	1.51%	15.97%	-5.75%	6.56	6.19	5.95
5 Plus Bond Index (Return)	141.82	141.11	0.502%	0.29%	2.03%	19.34%	41.82%	6.56	6.19	5.95
10 Plus Bond Index (Clean)	94.49	94.16	0.349%	-0.10%	1.64%	18.51%	-5.51%	9.13	8.61	6.11
10 Plus Bond Index (Return)	147.32	146.73	0.405%	0.01%	2.23%	22.04%	47.32%	9.13	8.61	6.11

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	100.52	3.12	130	103.63	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.92	1.52	111	103.44	0.00	5,616	5,724	5810
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.60	2.25	205	103.84	0.00	7,599	7,720	7891
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.52	2.32	188	103.84	0.00	3,636	3,691	3775
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.16	8.00	349	117.16	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.60	1.40	111	100.99	0.00	10,198	10,157	10300
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	99.91	0.08	5	99.99	0.00	3,889	3,886	3889
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.60	3.63	294	97.23	0.00	9,256	8,663	8999
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.67	0.60	50	92.27	0.00	7,700	7,059	7105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.33	4.75	294	104.08	0.00	6,785	6,739	7061
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.13	1.37	111	92.50	0.00	11,852	10,801	10963
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.05	4.03	294	98.07	0.00	9,052	8,513	8877
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.87	2.18	147	96.04	0.00	11,748	11,027	11283

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Bond Index Constituent

Clean Price Performance			Index Price 07-Aug-2012	Previous Index Price 06-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	100.52	100.59	-0.069%	-0.064%	-0.387%	-0.483%	4.86	0.14	0.14
IE0031256328	3125632	5.0 Treasury Bond 2013	101.92	101.97	-0.046%	0.088%	1.089%	4.786%	2.13	0.69	0.67
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.60	101.44	0.155%	0.551%	2.717%	8.710%	2.84	1.39	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.52	101.45	0.071%	0.430%	1.996%		3.85	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	109.16	109.06	0.095%	0.580%	0.472%	8.668%	4.91	2.61	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	99.60	99.59	0.002%	0.649%	1.209%	10.805%	4.72	3.43	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.91	99.85	0.062%	0.193%			5.52	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.60	93.24	0.389%	0.451%	1.307%	14.369%	5.75	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.67	91.11	0.620%	0.314%	1.237%	14.013%	5.91	5.99	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.33	98.69	0.649%	0.242%	0.935%	14.196%	6.01	5.79	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	91.13	90.66	0.513%	0.154%	1.327%	16.067%	5.97	6.52	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.05	93.59	0.486%	0.245%	2.223%	17.449%	5.94	6.59	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.87	93.54	0.350%	-0.104%	1.643%	18.512%	6.11	9.13	8.61

Return Price Performance			Index Price 07-Aug-2012	Previous Index Price 06-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	103.63	103.61	0.026%	0.100%	0.528%	0.433%	4.86	0.14	0.14
IE0031256328	3125632	5.0 Treasury Bond 2013	103.44	103.44	0.007%	0.180%	1.603%	2.649%	2.13	0.69	0.67
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.84	103.64	0.195%	0.615%	3.093%	6.745%	2.84	1.39	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.84	103.72	0.118%	0.504%	2.436%		3.85	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	117.16	116.96	0.168%	0.679%	1.195%	13.220%	4.91	2.61	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	100.99	100.94	0.053%	0.729%	1.694%	8.469%	4.72	3.43	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	99.99	99.86	0.122%	0.268%			5.52	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.23	96.82	0.426%	0.523%	1.767%	17.505%	5.75	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.27	91.66	0.669%	0.405%	1.753%	11.504%	5.91	5.99	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.08	103.37	0.681%	0.340%	1.512%	18.057%	6.01	5.79	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	92.50	91.98	0.559%	0.245%	1.842%	13.257%	5.97	6.52	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.07	97.56	0.522%	0.332%	2.701%	20.968%	5.94	6.59	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.04	95.65	0.405%	0.006%	2.230%	14.986%	6.11	9.13	8.61