

# Irish Stock Exchange Daily Bond Index Report

Wednesday 8 August, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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## Bond Indices Performance

Index	Close Value 08-Aug-2012	Previous Close Value 07-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.38	96.32	0.059%	0.34%	1.63%	12.51%	-3.62%	5.12	4.85	5.69
All Bond Index (Return)	140.71	140.61	0.071%	0.44%	2.14%	15.88%	40.71%	5.12	4.85	5.69
Under 3 Bond Index (Clean)	100.03	99.85	0.184%	0.55%	2.21%	6.03%	0.03%	1.37	1.33	2.96
Under 3 Bond Index (Return)	137.13	136.87	0.192%	0.64%	2.65%	9.55%	37.13%	1.37	1.33	2.96
Under 5 Bond Index (Clean)	103.81	103.64	0.159%	0.63%	1.90%	7.54%	3.81%	2.13	2.05	3.99
Under 5 Bond Index (Return)	143.20	142.96	0.169%	0.72%	2.36%	10.87%	43.20%	2.13	2.05	3.99
Under 10 Bond Index (Clean)	97.10	97.02	0.082%	0.43%	1.64%	11.76%	-2.90%	4.52	4.28	5.55
Under 10 Bond Index (Return)	138.32	138.19	0.093%	0.52%	2.13%	15.08%	38.32%	4.52	4.28	5.55
5 Plus Bond Index (Clean)	94.26	94.25	0.011%	0.21%	1.52%	15.99%	-5.74%	6.55	6.19	5.95
5 Plus Bond Index (Return)	141.85	141.82	0.024%	0.31%	2.05%	19.37%	41.85%	6.55	6.19	5.95
10 Plus Bond Index (Clean)	94.40	94.49	-0.093%	-0.20%	1.55%	18.40%	-5.60%	9.13	8.60	6.12
10 Plus Bond Index (Return)	147.21	147.32	-0.076%	-0.07%	2.15%	21.95%	47.21%	9.13	8.60	6.12

## 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	100.50	3.14	131	103.64	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.03	1.53	112	103.56	0.00	5,616	5,730	5816
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.87	2.26	206	104.13	0.00	7,599	7,741	7912
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.65	2.33	189	103.98	0.00	3,636	3,696	3781
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.08	8.02	350	117.10	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.71	1.41	112	101.12	0.00	10,168	10,169	10313
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	100.22	0.09	6	100.31	0.00	3,889	3,898	3901
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.57	3.64	295	97.20	0.00	9,256	8,660	8997
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.74	0.62	51	92.36	0.00	7,700	7,064	7112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.57	4.77	295	104.34	0.00	6,785	6,755	7079
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.08	1.38	112	92.46	0.00	11,852	10,795	10959
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.95	4.04	295	97.99	0.00	9,052	8,504	8870
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.78	2.19	148	95.97	0.00	11,748	11,017	11274

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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%	33.30%	20.90%	7.80%					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%	28.30%	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%	21.50%	13.50%	5.10%					4.40%	21.60%	13.60%	5.10%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	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	4.60%			5.30%	6.90%				4.50%			5.20%	6.70%			
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%	12.50%				8.30%			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%	12.20%			
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 08-Aug-2012	Previous Index Price 07-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	100.50	100.52	-0.018%	-0.082%	-0.405%	-0.501%	4.92	0.14	0.13
IE0031256328	3125632	5.0 Treasury Bond 2013	102.03	101.92	0.105%	0.193%	1.195%	4.896%	1.97	0.69	0.67
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.87	101.60	0.271%	0.823%	2.995%	9.004%	2.64	1.39	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.65	101.52	0.126%	0.557%	2.125%		3.79	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	109.08	109.16	-0.073%	0.506%	0.399%	8.588%	4.94	2.61	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	99.71	99.60	0.118%	0.768%	1.329%	10.936%	4.68	3.43	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.22	99.91	0.310%	0.503%			5.45	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.57	93.60	-0.041%	0.410%	1.266%	14.323%	5.76	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.74	91.67	0.080%	0.394%	1.318%	14.104%	5.90	5.98	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.57	99.33	0.247%	0.489%	1.184%	14.477%	5.97	5.79	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	91.08	91.13	-0.055%	0.099%	1.271%	16.004%	5.98	6.51	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.95	94.05	-0.101%	0.144%	2.120%	17.330%	5.95	6.59	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.78	93.87	-0.093%	-0.197%	1.548%	18.402%	6.12	9.13	8.60

Return Price Performance			Index Price 08-Aug-2012	Previous Index Price 07-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	103.64	103.63	0.005%	0.105%	0.533%	0.438%	4.92	0.14	0.13
IE0031256328	3125632	5.0 Treasury Bond 2013	103.56	103.44	0.117%	0.297%	1.722%	2.769%	1.97	0.69	0.67
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.13	103.84	0.275%	0.892%	3.376%	7.039%	2.64	1.39	1.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.98	103.84	0.135%	0.640%	2.574%		3.79	2.40	2.31
IE0004680173	0468017	8.25 Treas Bond 2015	117.10	117.16	-0.049%	0.630%	1.146%	13.165%	4.94	2.61	2.49
IE0006857530	0685753	4.6 Treas Bond 2016	101.12	100.99	0.129%	0.859%	1.825%	8.608%	4.68	3.43	3.28
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.31	99.99	0.325%	0.594%			5.45	4.46	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.20	97.23	-0.026%	0.497%	1.741%	17.475%	5.76	5.31	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.36	92.27	0.091%	0.496%	1.846%	11.606%	5.90	5.98	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.34	104.08	0.251%	0.592%	1.766%	18.353%	5.97	5.79	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	92.46	92.50	-0.041%	0.204%	1.800%	13.211%	5.98	6.51	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.99	98.07	-0.083%	0.250%	2.616%	20.868%	5.95	6.59	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.97	96.04	-0.076%	-0.070%	2.152%	14.899%	6.12	9.13	8.60