

Irish Stock Exchange Daily Bond Index Report

Monday 13 August, 2012

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Bond Indices Performance

Index	Close Value 13-Aug-2012	Previous Close Value 10-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.62	96.51	0.107%	0.59%	1.89%	12.79%	-3.38%	5.11	4.84	5.64
All Bond Index (Return)	141.14	140.94	0.145%	0.76%	2.46%	16.24%	41.14%	5.11	4.84	5.64
Under 3 Bond Index (Clean)	100.27	100.26	0.013%	0.79%	2.45%	6.28%	0.27%	1.36	1.32	2.77
Under 3 Bond Index (Return)	137.53	137.47	0.049%	0.93%	2.95%	9.87%	37.53%	1.36	1.32	2.77
Under 5 Bond Index (Clean)	104.07	104.02	0.045%	0.89%	2.15%	7.81%	4.07%	2.12	2.04	3.86
Under 5 Bond Index (Return)	143.64	143.52	0.081%	1.03%	2.68%	11.21%	43.64%	2.12	2.04	3.86
Under 10 Bond Index (Clean)	97.33	97.22	0.111%	0.66%	1.88%	12.02%	-2.67%	4.51	4.27	5.50
Under 10 Bond Index (Return)	138.72	138.52	0.148%	0.82%	2.43%	15.42%	38.72%	4.51	4.27	5.50
5 Plus Bond Index (Clean)	94.49	94.36	0.137%	0.45%	1.77%	16.27%	-5.51%	6.54	6.18	5.91
5 Plus Bond Index (Return)	142.29	142.04	0.175%	0.62%	2.37%	19.74%	42.29%	6.54	6.18	5.91
10 Plus Bond Index (Clean)	94.73	94.66	0.076%	0.15%	1.90%	18.82%	-5.27%	9.12	8.60	6.08
10 Plus Bond Index (Return)	147.82	147.65	0.121%	0.35%	2.58%	22.46%	47.82%	9.12	8.60	6.08

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	100.47	3.26	136	103.73	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.28	1.60	117	103.88	0.00	5,616	5,744	5834
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.10	2.31	211	104.42	0.00	7,599	7,758	7934
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.91	2.39	194	104.30	0.00	3,640	3,705	3792
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.06	8.14	355	117.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.99	1.48	117	101.47	0.00	10,168	10,168	10318
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	100.58	0.17	11	100.74	0.00	3,889	3,912	3918
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.56	3.70	300	97.26	0.00	9,256	8,660	9002
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.95	0.68	56	92.62	0.00	7,700	7,080	7132
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.76	4.85	300	104.61	0.00	6,785	6,768	7097
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.44	1.44	117	92.88	0.00	11,852	10,838	11009
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.12	4.11	300	98.23	0.00	9,052	8,520	8892
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.11	2.26	153	96.37	0.00	11,748	11,055	11321

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Bond Index Constituent

Clean Price Performance			Index Price 13-Aug-2012	Previous Index Price 10-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	100.47	100.50	-0.022%	-0.107%	-0.431%	-0.527%	4.72	0.12	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	102.28	102.27	0.002%	0.434%	1.438%	5.148%	1.55	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.10	102.05	0.054%	1.054%	3.230%	9.254%	2.46	1.38	1.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.91	101.96	-0.054%	0.814%	2.386%		3.68	2.38	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	109.06	109.52	-0.419%	0.487%	0.380%	8.568%	4.93	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	99.99	99.89	0.100%	1.051%	1.614%	11.248%	4.60	3.42	3.27
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.58	100.37	0.207%	0.862%			5.37	4.45	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.56	93.41	0.164%	0.408%	1.264%	14.320%	5.77	5.29	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.95	91.73	0.240%	0.618%	1.544%	14.359%	5.86	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.76	99.73	0.027%	0.681%	1.377%	14.696%	5.94	5.77	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	91.44	91.30	0.159%	0.497%	1.673%	16.465%	5.92	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.12	94.00	0.126%	0.323%	2.302%	17.540%	5.93	6.58	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.11	94.03	0.077%	0.151%	1.903%	18.815%	6.08	9.12	8.60

Return Price Performance			Index Price 13-Aug-2012	Previous Index Price 10-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	103.73	103.68	0.048%	0.197%	0.625%	0.530%	4.72	0.12	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	103.88	103.83	0.042%	0.601%	2.030%	3.080%	1.55	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.42	104.33	0.084%	1.170%	3.661%	7.334%	2.46	1.38	1.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.30	104.32	-0.017%	0.950%	2.890%		3.68	2.38	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	117.20	117.59	-0.331%	0.712%	1.228%	13.257%	4.93	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	101.47	101.33	0.136%	1.201%	2.170%	8.977%	4.60	3.42	3.27
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.74	100.49	0.251%	1.028%			5.37	4.45	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.26	97.07	0.195%	0.558%	1.802%	17.546%	5.77	5.29	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.62	92.37	0.278%	0.786%	2.139%	11.927%	5.86	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.61	104.53	0.073%	0.853%	2.031%	18.661%	5.94	5.77	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	92.88	92.70	0.196%	0.663%	2.267%	13.730%	5.92	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.23	98.07	0.162%	0.491%	2.863%	21.159%	5.93	6.58	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.37	96.25	0.122%	0.349%	2.580%	15.380%	6.08	9.12	8.60