

# Irish Stock Exchange Daily Bond Index Report

Tuesday 14 August, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 14-Aug-2012	Previous Close Value 13-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.73	96.62	0.113%	0.71%	2.00%	12.91%	-3.28%	5.11	4.84	5.62
All Bond Index (Return)	141.32	141.14	0.123%	0.88%	2.59%	16.38%	41.32%	5.11	4.84	5.62
Under 3 Bond Index (Clean)	100.35	100.27	0.076%	0.87%	2.53%	6.36%	0.35%	1.36	1.32	2.72
Under 3 Bond Index (Return)	137.65	137.53	0.086%	1.02%	3.04%	9.96%	37.65%	1.36	1.32	2.72
Under 5 Bond Index (Clean)	104.18	104.07	0.102%	0.99%	2.26%	7.92%	4.18%	2.12	2.04	3.81
Under 5 Bond Index (Return)	143.80	143.64	0.111%	1.15%	2.79%	11.34%	43.80%	2.12	2.04	3.81
Under 10 Bond Index (Clean)	97.43	97.33	0.109%	0.77%	1.99%	12.14%	-2.57%	4.50	4.27	5.48
Under 10 Bond Index (Return)	138.89	138.72	0.120%	0.94%	2.56%	15.55%	38.89%	4.50	4.27	5.48
5 Plus Bond Index (Clean)	94.60	94.49	0.117%	0.57%	1.88%	16.41%	-5.40%	6.54	6.18	5.90
5 Plus Bond Index (Return)	142.47	142.29	0.129%	0.75%	2.50%	19.89%	42.47%	6.54	6.18	5.90
10 Plus Bond Index (Clean)	94.85	94.73	0.133%	0.28%	2.04%	18.97%	-5.15%	9.12	8.60	6.07
10 Plus Bond Index (Return)	148.04	147.82	0.144%	0.49%	2.73%	22.63%	48.04%	9.12	8.60	6.07

## 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	100.45	3.28	137	103.74	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.26	1.62	118	103.88	0.00	5,616	5,743	5834
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.12	2.32	212	104.44	0.00	7,599	7,760	7936
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.26	2.40	195	104.66	0.00	3,640	3,722	3810
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.49	8.16	356	117.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.14	1.49	118	101.63	0.00	10,168	10,182	10334
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	100.99	0.18	12	101.17	0.00	3,889	3,928	3935
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.82	3.71	301	97.53	0.00	9,256	8,684	9027
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.04	0.69	57	92.73	0.00	7,700	7,087	7140
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.84	4.87	301	104.71	0.00	6,785	6,774	7104
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.47	1.46	118	92.93	0.00	11,852	10,841	11014
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.08	4.12	301	98.20	0.00	9,052	8,516	8889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.23	2.28	154	96.51	0.00	11,748	11,070	11338

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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%	33.10%	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%	21.60%	13.60%	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%		37.10%	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%			5.20%	6.70%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.90%	15.30%				10.40%			12.00%	15.40%			
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	12.90%			14.80%	19.10%				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%			11.80%	15.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.50%	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 14-Aug-2012	Previous Index Price 13-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	100.45	100.47	-0.022%	-0.129%	-0.453%	-0.548%	4.82	0.12	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	102.26	102.28	-0.015%	0.419%	1.423%	5.132%	1.56	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.12	102.10	0.015%	1.069%	3.245%	9.270%	2.45	1.38	1.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.26	101.91	0.343%	1.160%	2.738%		3.53	2.38	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	109.49	109.06	0.390%	0.879%	0.771%	8.991%	4.78	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	100.14	99.99	0.145%	1.198%	1.761%	11.409%	4.55	3.41	3.26
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.99	100.58	0.410%	1.276%			5.27	4.44	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.82	93.56	0.278%	0.687%	1.546%	14.638%	5.71	5.29	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.04	91.95	0.100%	0.719%	1.645%	14.473%	5.84	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.84	99.76	0.080%	0.762%	1.458%	14.788%	5.92	5.77	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	91.47	91.44	0.033%	0.530%	1.707%	16.503%	5.91	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.08	94.12	-0.046%	0.277%	2.255%	17.487%	5.93	6.57	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.23	94.11	0.133%	0.284%	2.038%	18.973%	6.07	9.12	8.60

Return Price Performance			Index Price 14-Aug-2012	Previous Index Price 13-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	103.74	103.73	0.001%	0.198%	0.626%	0.531%	4.82	0.12	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	103.88	103.88	-0.002%	0.599%	2.028%	3.078%	1.56	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.44	104.42	0.025%	1.196%	3.687%	7.361%	2.45	1.38	1.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.66	104.30	0.348%	1.302%	3.249%		3.53	2.38	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	117.64	117.20	0.381%	1.096%	1.614%	13.689%	4.78	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	101.63	101.47	0.156%	1.358%	2.329%	9.146%	4.55	3.41	3.26
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.17	100.74	0.425%	1.457%			5.27	4.44	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.53	97.26	0.280%	0.840%	2.087%	17.875%	5.71	5.29	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.73	92.62	0.112%	0.899%	2.254%	12.053%	5.84	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.71	104.61	0.092%	0.946%	2.124%	18.770%	5.92	5.77	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	92.93	92.88	0.046%	0.710%	2.314%	13.782%	5.91	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.20	98.23	-0.030%	0.461%	2.833%	21.123%	5.93	6.57	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.51	96.37	0.144%	0.494%	2.728%	15.547%	6.07	9.12	8.60