

Irish Stock Exchange Daily Bond Index Report

Wednesday 15 August, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Aug-2012	Previous Close Value 14-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.71	96.73	-0.014%	0.69%	1.99%	12.90%	-3.29%	5.10	4.83	5.62
All Bond Index (Return)	141.31	141.32	-0.001%	0.88%	2.59%	16.38%	41.31%	5.10	4.83	5.62
Under 3 Bond Index (Clean)	100.36	100.35	0.011%	0.88%	2.54%	6.37%	0.36%	1.35	1.31	2.70
Under 3 Bond Index (Return)	137.68	137.65	0.022%	1.04%	3.06%	9.98%	37.68%	1.35	1.31	2.70
Under 5 Bond Index (Clean)	104.23	104.18	0.046%	1.04%	2.30%	7.97%	4.23%	2.11	2.03	3.79
Under 5 Bond Index (Return)	143.88	143.80	0.058%	1.20%	2.85%	11.40%	43.88%	2.11	2.03	3.79
Under 10 Bond Index (Clean)	97.40	97.43	-0.034%	0.74%	1.95%	12.10%	-2.60%	4.50	4.26	5.49
Under 10 Bond Index (Return)	138.86	138.89	-0.019%	0.92%	2.54%	15.53%	38.86%	4.50	4.26	5.49
5 Plus Bond Index (Clean)	94.56	94.60	-0.044%	0.52%	1.84%	16.36%	-5.44%	6.53	6.17	5.90
5 Plus Bond Index (Return)	142.43	142.47	-0.029%	0.72%	2.47%	19.86%	42.43%	6.53	6.17	5.90
10 Plus Bond Index (Clean)	94.96	94.85	0.110%	0.39%	2.15%	19.10%	-5.04%	9.12	8.60	6.05
10 Plus Bond Index (Return)	148.22	148.04	0.122%	0.62%	2.85%	22.78%	48.22%	9.12	8.60	6.05

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	100.42	3.31	138	103.72	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.31	1.63	119	103.94	0.00	5,616	5,746	5837
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.11	2.33	213	104.44	0.00	7,599	7,759	7936
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.26	2.42	196	104.67	0.00	3,640	3,722	3810
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.37	8.18	357	117.55	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.25	1.50	119	101.75	0.00	10,199	10,193	10346
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	100.99	0.20	13	101.18	0.00	3,889	3,928	3935
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.68	3.72	302	97.40	0.00	9,256	8,671	9015
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.89	0.70	58	92.59	0.00	7,700	7,075	7129
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.79	4.88	302	104.67	0.00	6,785	6,770	7102
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.46	1.47	119	92.93	0.00	11,852	10,840	11014
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.99	4.14	302	98.13	0.00	9,052	8,508	8882
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.33	2.29	155	96.63	0.00	11,748	11,082	11351

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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%	21.60%	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%			11.80%	15.20%				10.40%			12.00%	15.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.40%				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%	18.90%			
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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 15-Aug-2012	Previous Index Price 14-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	100.42	100.45	-0.036%	-0.165%	-0.489%	-0.584%	4.86	0.11	0.11
IE0031256328	3125632	5.0 Treasury Bond 2013	102.31	102.26	0.049%	0.468%	1.473%	5.184%	1.44	0.66	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.11	102.12	-0.013%	1.056%	3.232%	9.256%	2.45	1.37	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.26	102.26	0.000%	1.160%	2.738%		3.53	2.37	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	109.37	109.49	-0.102%	0.776%	0.668%	8.880%	4.81	2.78	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	100.25	100.14	0.107%	1.306%	1.870%	11.528%	4.52	3.40	3.26
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.99	100.99	-0.002%	1.274%			5.27	4.44	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.68	93.82	-0.152%	0.533%	1.391%	14.463%	5.74	5.28	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.89	92.04	-0.165%	0.553%	1.478%	14.284%	5.87	5.96	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.79	99.84	-0.050%	0.712%	1.407%	14.730%	5.93	5.76	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	91.46	91.47	-0.011%	0.519%	1.696%	16.490%	5.91	6.49	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.99	94.08	-0.090%	0.187%	2.163%	17.380%	5.95	6.56	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.33	94.23	0.109%	0.394%	2.149%	19.103%	6.05	9.12	8.60

Return Price Performance			Index Price 15-Aug-2012	Previous Index Price 14-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	103.72	103.74	-0.012%	0.186%	0.614%	0.519%	4.86	0.11	0.11
IE0031256328	3125632	5.0 Treasury Bond 2013	103.94	103.88	0.062%	0.661%	2.091%	3.142%	1.44	0.66	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.44	104.44	-0.002%	1.194%	3.685%	7.359%	2.45	1.37	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.67	104.66	0.011%	1.313%	3.260%		3.53	2.37	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	117.55	117.64	-0.076%	1.019%	1.537%	13.603%	4.81	2.78	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	101.75	101.63	0.118%	1.478%	2.450%	9.275%	4.52	3.40	3.26
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.18	101.17	0.012%	1.469%			5.27	4.44	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.40	97.53	-0.133%	0.705%	1.951%	17.718%	5.74	5.28	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.59	92.73	-0.151%	0.746%	2.100%	11.884%	5.87	5.96	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.67	104.71	-0.032%	0.914%	2.092%	18.732%	5.93	5.76	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	92.93	92.93	0.002%	0.712%	2.317%	13.785%	5.91	6.49	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.13	98.20	-0.072%	0.389%	2.758%	21.035%	5.95	6.56	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.63	96.51	0.122%	0.616%	2.854%	15.688%	6.05	9.12	8.60