

Irish Stock Exchange Daily Bond Index Report

Thursday 16 August, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Aug-2012	Previous Close Value 15-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	96.71	-0.004%	0.69%	1.98%	12.89%	-3.29%	5.10	4.83	5.62
All Bond Index (Return)	141.33	141.31	0.009%	0.89%	2.60%	16.39%	41.33%	5.10	4.83	5.62
Under 3 Bond Index (Clean)	100.33	100.36	-0.027%	0.85%	2.51%	6.34%	0.33%	1.35	1.31	2.71
Under 3 Bond Index (Return)	137.66	137.68	-0.015%	1.03%	3.05%	9.97%	37.66%	1.35	1.31	2.71
Under 5 Bond Index (Clean)	104.17	104.23	-0.056%	0.98%	2.25%	7.91%	4.17%	2.11	2.03	3.81
Under 5 Bond Index (Return)	143.82	143.88	-0.043%	1.16%	2.81%	11.35%	43.82%	2.11	2.03	3.81
Under 10 Bond Index (Clean)	97.40	97.40	-0.004%	0.73%	1.95%	12.10%	-2.60%	4.49	4.26	5.49
Under 10 Bond Index (Return)	138.88	138.86	0.009%	0.93%	2.55%	15.54%	38.88%	4.49	4.26	5.49
5 Plus Bond Index (Clean)	94.58	94.56	0.021%	0.55%	1.86%	16.38%	-5.42%	6.53	6.17	5.90
5 Plus Bond Index (Return)	142.48	142.43	0.034%	0.76%	2.51%	19.90%	42.48%	6.53	6.17	5.90
10 Plus Bond Index (Clean)	94.95	94.96	-0.005%	0.39%	2.15%	19.10%	-5.05%	9.11	8.59	6.05
10 Plus Bond Index (Return)	148.23	148.22	0.009%	0.63%	2.86%	22.80%	48.23%	9.11	8.59	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	100.40	3.33	139	103.73	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.35	1.64	120	103.99	0.00	5,616	5,748	5840
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.04	2.35	214	104.39	0.00	7,599	7,754	7932
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.20	2.43	197	104.63	0.00	3,640	3,720	3808
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.33	8.20	358	117.53	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.14	1.51	120	101.65	0.00	10,199	10,214	10368
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.00	0.21	14	101.21	0.00	3,889	3,928	3936
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.80	3.74	303	97.54	0.00	9,256	8,682	9028
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.99	0.71	59	92.70	0.00	7,700	7,083	7138
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.76	4.90	303	104.66	0.00	6,785	6,768	7101
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.48	1.48	120	92.96	0.00	11,852	10,843	11018
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.91	4.15	303	98.06	0.00	9,052	8,501	8876
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.33	2.31	156	96.64	0.00	11,748	11,081	11352

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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%	28.20%	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%	13.50%	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%		37.10%	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%	15.30%				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%	12.10%			
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%	14.90%				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 16-Aug-2012	Previous Index Price 15-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	100.40	100.42	-0.013%	-0.178%	-0.501%	-0.597%	4.89	0.11	0.11
IE0031256328	3125632	5.0 Treasury Bond 2013	102.35	102.31	0.037%	0.506%	1.511%	5.223%	1.37	0.66	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.04	102.11	-0.061%	0.995%	3.170%	9.189%	2.49	1.36	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.20	102.26	-0.057%	1.103%	2.680%		3.55	2.37	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	109.33	109.37	-0.039%	0.736%	0.629%	8.837%	4.83	2.78	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	100.14	100.25	-0.105%	1.200%	1.763%	11.412%	4.55	3.40	3.25
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.00	100.99	0.012%	1.286%			5.27	4.43	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.80	93.68	0.131%	0.665%	1.524%	14.613%	5.72	5.28	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.99	91.89	0.106%	0.659%	1.585%	14.405%	5.86	5.96	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.76	99.79	-0.030%	0.681%	1.377%	14.696%	5.94	5.76	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	91.48	91.46	0.025%	0.544%	1.721%	16.520%	5.91	6.49	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.91	93.99	-0.085%	0.101%	2.076%	17.280%	5.96	6.56	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.33	94.33	-0.005%	0.388%	2.144%	19.096%	6.05	9.11	8.59

Return Price Performance			Index Price 16-Aug-2012	Previous Index Price 15-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	103.72	0.011%	0.197%	0.625%	0.530%	4.89	0.11	0.11
IE0031256328	3125632	5.0 Treasury Bond 2013	103.99	103.94	0.049%	0.711%	2.141%	3.192%	1.37	0.66	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.39	104.44	-0.049%	1.144%	3.635%	7.307%	2.49	1.36	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.63	104.67	-0.043%	1.270%	3.216%		3.55	2.37	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	117.53	117.55	-0.017%	1.002%	1.520%	13.584%	4.83	2.78	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	101.65	101.75	-0.091%	1.385%	2.356%	9.175%	4.55	3.40	3.25
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.21	101.18	0.028%	1.497%			5.27	4.43	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.54	97.40	0.139%	0.845%	2.092%	17.881%	5.72	5.28	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.70	92.59	0.118%	0.865%	2.220%	12.015%	5.86	5.96	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.66	104.67	-0.013%	0.900%	2.078%	18.716%	5.94	5.76	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	92.96	92.93	0.038%	0.750%	2.355%	13.828%	5.91	6.49	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.06	98.13	-0.067%	0.321%	2.689%	20.954%	5.96	6.56	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.64	96.63	0.009%	0.626%	2.863%	15.699%	6.05	9.11	8.59