

# Irish Stock Exchange Daily Bond Index Report

Monday 20 August, 2012

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

Index	Close Value 20-Aug-2012	Previous Close Value 17-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	96.85	96.75	0.094%	0.83%	2.13%	13.05%	-3.16%	5.09	4.82	5.59
All Bond Index (Return)	141.60	141.41	0.132%	1.08%	2.79%	16.62%	41.60%	5.09	4.82	5.59
Under 3 Bond Index (Clean)	100.57	100.47	0.097%	1.09%	2.75%	6.59%	0.57%	1.34	1.31	2.54
Under 3 Bond Index (Return)	138.04	137.86	0.129%	1.30%	3.33%	10.27%	38.04%	1.34	1.31	2.54
Under 5 Bond Index (Clean)	104.35	104.27	0.084%	1.16%	2.43%	8.11%	4.35%	2.10	2.03	3.73
Under 5 Bond Index (Return)	144.14	143.97	0.119%	1.39%	3.04%	11.60%	44.14%	2.10	2.03	3.73
Under 10 Bond Index (Clean)	97.54	97.46	0.079%	0.88%	2.10%	12.26%	-2.46%	4.49	4.26	5.46
Under 10 Bond Index (Return)	139.15	138.99	0.116%	1.12%	2.75%	15.77%	39.15%	4.49	4.26	5.46
5 Plus Bond Index (Clean)	94.70	94.60	0.098%	0.67%	1.99%	16.53%	-5.30%	6.53	6.16	5.88
5 Plus Bond Index (Return)	142.74	142.54	0.138%	0.94%	2.69%	20.11%	42.74%	6.53	6.16	5.88
10 Plus Bond Index (Clean)	95.07	94.88	0.193%	0.51%	2.27%	19.24%	-4.93%	9.11	8.59	6.04
10 Plus Bond Index (Return)	148.50	148.15	0.235%	0.81%	3.05%	23.01%	48.50%	9.11	8.59	6.04

## 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	100.41	3.43	143	103.83	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.50	1.70	124	104.20	0.00	5,616	5,757	5852
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.23	2.39	218	104.61	0.00	7,599	7,768	7949
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.69	2.48	201	105.17	0.00	3,640	3,738	3828
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.81	0.05	2	109.86	8.25	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.23	1.56	124	101.79	0.00	10,199	10,222	10382
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.27	0.27	18	101.54	0.00	3,889	3,938	3949
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.89	3.79	307	97.67	0.00	9,256	8,690	9040
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.01	0.76	63	92.77	0.00	7,700	7,085	7143
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.95	4.96	307	104.91	0.00	6,785	6,781	7118
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.58	1.53	124	93.11	0.00	11,852	10,854	11036
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.07	4.21	307	98.27	0.00	9,052	8,515	8895
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.44	2.37	160	96.81	0.00	11,748	11,095	11373

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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%	44.90%	28.20%	10.60%					9.20%	45.00%	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%	21.70%	13.70%	5.10%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	Yes	Yes	Yes	No	No	0.00%		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	4.70%			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%	12.40%				8.20%			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%	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%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 20-Aug-2012	Previous Index Price 17-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	100.41	100.38	0.023%	-0.175%	-0.498%	-0.594%	4.67	0.10	0.10
IE0031256328	3125632	5.0 Treasury Bond 2013	102.50	102.35	0.151%	0.655%	1.661%	5.379%	1.12	0.65	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.23	102.35	-0.122%	1.175%	3.354%	9.384%	2.35	1.36	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.69	102.22	0.468%	1.591%	3.175%		3.35	2.36	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	109.81	109.38	0.399%	1.180%	1.072%	9.317%	4.65	2.77	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	100.23	100.16	0.065%	1.285%	1.849%	11.506%	4.53	3.40	3.25
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.27	101.04	0.220%	1.551%			5.21	4.43	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.89	93.79	0.107%	0.753%	1.613%	14.714%	5.70	5.28	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.01	92.05	-0.035%	0.689%	1.616%	14.440%	5.85	5.95	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.95	99.86	0.093%	0.871%	1.568%	14.912%	5.91	5.76	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	91.58	91.55	0.029%	0.651%	1.829%	16.643%	5.89	6.48	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.07	93.96	0.112%	0.266%	2.245%	17.474%	5.94	6.56	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.44	94.26	0.193%	0.508%	2.265%	19.238%	6.04	9.11	8.59

Return Price Performance			Index Price 20-Aug-2012	Previous Index Price 17-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	103.83	103.74	0.092%	0.293%	0.721%	0.626%	4.67	0.10	0.10
IE0031256328	3125632	5.0 Treasury Bond 2013	104.20	104.00	0.188%	0.912%	2.346%	3.399%	1.12	0.65	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.61	104.71	-0.088%	1.363%	3.859%	7.539%	2.35	1.36	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.17	104.66	0.492%	1.794%	3.751%		3.35	2.36	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	109.86	117.60	-6.586%	-5.594%	-5.110%	6.166%	4.65	2.77	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	101.79	101.69	0.101%	1.521%	2.493%	9.321%	4.53	3.40	3.25
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.54	101.27	0.264%	1.823%			5.21	4.43	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.67	97.53	0.140%	0.981%	2.231%	18.040%	5.70	5.28	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.77	92.77	0.004%	0.948%	2.304%	12.107%	5.85	5.95	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.91	104.77	0.135%	1.143%	2.324%	19.002%	5.91	5.76	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	93.11	93.04	0.070%	0.909%	2.517%	14.008%	5.89	6.48	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.27	98.12	0.149%	0.535%	2.908%	21.212%	5.94	6.56	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.81	96.58	0.235%	0.805%	3.046%	15.905%	6.04	9.11	8.59