

# Irish Stock Exchange Daily Bond Index Report

Wednesday 22 August, 2012

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

Index	Close Value 22-Aug-2012	Previous Close Value 21-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.02	97.05	-0.034%	1.01%	2.31%	13.25%	-2.98%	5.08	4.82	5.56
All Bond Index (Return)	141.88	141.91	-0.020%	1.28%	3.00%	16.85%	41.88%	5.08	4.82	5.56
Under 3 Bond Index (Clean)	100.66	100.58	0.077%	1.18%	2.84%	6.68%	0.66%	1.33	1.30	2.46
Under 3 Bond Index (Return)	138.19	138.07	0.086%	1.41%	3.45%	10.39%	38.19%	1.33	1.30	2.46
Under 5 Bond Index (Clean)	104.51	104.43	0.080%	1.32%	2.59%	8.27%	4.51%	2.09	2.02	3.65
Under 5 Bond Index (Return)	144.39	144.26	0.091%	1.56%	3.22%	11.80%	44.39%	2.09	2.02	3.65
Under 10 Bond Index (Clean)	97.76	97.76	0.002%	1.11%	2.33%	12.52%	-2.24%	4.48	4.25	5.41
Under 10 Bond Index (Return)	139.49	139.47	0.014%	1.37%	3.00%	16.05%	39.49%	4.48	4.25	5.41
5 Plus Bond Index (Clean)	94.88	94.96	-0.088%	0.86%	2.18%	16.75%	-5.13%	6.51	6.15	5.85
5 Plus Bond Index (Return)	143.04	143.14	-0.072%	1.15%	2.91%	20.37%	43.04%	6.51	6.15	5.85
10 Plus Bond Index (Clean)	94.94	95.19	-0.268%	0.37%	2.13%	19.08%	-5.07%	9.10	8.58	6.06
10 Plus Bond Index (Return)	148.34	148.71	-0.245%	0.70%	2.94%	22.89%	48.34%	9.10	8.58	6.06

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.36	3.48	145	103.83	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.51	1.73	126	104.23	0.00	5,616	5,757	5854
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.34	2.41	220	104.75	0.00	7,599	7,776	7959
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.87	2.50	203	105.37	0.00	3,640	3,744	3835
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.78	0.09	4	109.87	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.49	1.59	126	102.08	0.00	10,168	10,249	10411
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.85	0.30	20	102.15	0.00	3,889	3,961	3973
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.08	3.81	309	97.89	0.00	9,256	8,707	9060
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.05	0.78	65	92.84	0.00	7,700	7,088	7148
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.31	5.00	309	105.30	0.00	6,767	6,805	7144
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.94	1.55	126	93.49	0.00	11,852	10,897	11081
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.21	4.23	309	98.44	0.00	9,052	8,527	8911
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.31	2.40	162	96.71	0.00	11,747	11,079	11361

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting					
			Under 3	Under 5	Under 10	5 Plus	10 Plus	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%								
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	6.80%	33.30%	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%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.60%	13.60%	5.10%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	Yes	Yes	Yes	No	No	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%								
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.70%			5.40%	6.90%						5.30%	6.80%
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.80%	15.30%						12.00%	15.40%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.60%	12.40%						9.50%	12.20%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	11.90%						9.50%	12.20%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.10%						14.70%	18.90%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	14.90%						11.80%	15.20%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.40%	100.00%					19.40%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 22-Aug-2012	Previous Index Price 21-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	100.36	100.37	-0.010%	-0.224%	-0.547%	-0.643%	4.73	0.09	0.09
IE0031256328	3125632	5.0 Treasury Bond 2013	102.51	102.42	0.088%	0.660%	1.666%	5.384%	1.05	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.34	102.25	0.083%	1.287%	3.468%	9.505%	2.26	1.35	1.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.87	102.83	0.044%	1.766%	3.353%		3.27	2.35	2.28
IE0004680173	0468017	8.25 Treas Bond 2015	109.78	109.58	0.183%	1.147%	1.039%	9.281%	4.65	2.76	2.64
IE0006857530	0685753	4.6 Treas Bond 2016	100.49	100.40	0.087%	1.553%	2.119%	11.801%	4.44	3.39	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.85	101.74	0.113%	2.138%			5.08	4.42	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.08	94.31	-0.252%	0.957%	1.818%	14.946%	5.67	5.27	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.05	92.07	-0.022%	0.733%	1.660%	14.490%	5.85	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.31	100.16	0.150%	1.234%	1.934%	15.326%	5.84	5.75	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	91.94	91.96	-0.024%	1.044%	2.227%	17.099%	5.83	6.48	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.21	94.31	-0.109%	0.416%	2.397%	17.649%	5.91	6.55	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.31	94.56	-0.268%	0.369%	2.125%	19.074%	6.06	9.10	8.58

Return Price Performance			Index Price 22-Aug-2012	Previous Index Price 21-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	103.82	0.013%	0.292%	0.720%	0.625%	4.73	0.09	0.09
IE0031256328	3125632	5.0 Treasury Bond 2013	104.23	104.13	0.100%	0.943%	2.377%	3.430%	1.05	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.75	104.65	0.091%	1.493%	3.992%	7.677%	2.26	1.35	1.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.37	105.32	0.055%	1.990%	3.950%		3.27	2.35	2.28
IE0004680173	0468017	8.25 Treas Bond 2015	109.87	109.65	0.202%	-5.587%	-5.102%	6.174%	4.65	2.76	2.64
IE0006857530	0685753	4.6 Treas Bond 2016	102.08	101.98	0.098%	1.810%	2.785%	9.633%	4.44	3.39	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.15	102.02	0.127%	2.440%			5.08	4.42	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.89	98.11	-0.229%	1.203%	2.456%	18.300%	5.67	5.27	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.84	92.84	-0.009%	1.017%	2.374%	12.184%	5.85	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.30	105.14	0.158%	1.521%	2.707%	19.447%	5.84	5.75	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	93.49	93.50	-0.011%	1.323%	2.938%	14.476%	5.83	6.48	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.44	98.53	-0.090%	0.707%	3.084%	21.419%	5.91	6.55	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.71	96.94	-0.244%	0.701%	2.940%	15.785%	6.06	9.10	8.58