

# Irish Stock Exchange Daily Bond Index Report

Friday 24 August, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 24-Aug-2012	Previous Close Value 23-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.13	97.19	-0.059%	1.13%	2.43%	13.39%	-2.87%	5.08	4.82	5.54
All Bond Index (Return)	142.09	142.15	-0.044%	1.43%	3.15%	17.02%	42.09%	5.08	4.82	5.54
Under 3 Bond Index (Clean)	100.65	100.63	0.020%	1.18%	2.84%	6.68%	0.65%	1.33	1.30	2.45
Under 3 Bond Index (Return)	138.22	138.17	0.031%	1.43%	3.47%	10.41%	38.22%	1.33	1.30	2.45
Under 5 Bond Index (Clean)	104.51	104.53	-0.021%	1.32%	2.59%	8.27%	4.51%	2.09	2.01	3.65
Under 5 Bond Index (Return)	144.43	144.44	-0.010%	1.59%	3.24%	11.82%	44.43%	2.09	2.01	3.65
Under 10 Bond Index (Clean)	97.87	97.89	-0.025%	1.22%	2.44%	12.64%	-2.13%	4.48	4.25	5.38
Under 10 Bond Index (Return)	139.68	139.69	-0.011%	1.51%	3.14%	16.21%	39.68%	4.48	4.25	5.38
5 Plus Bond Index (Clean)	95.05	95.12	-0.077%	1.04%	2.37%	16.96%	-4.96%	6.51	6.15	5.83
5 Plus Bond Index (Return)	143.33	143.41	-0.061%	1.36%	3.11%	20.61%	43.33%	6.51	6.15	5.83
10 Plus Bond Index (Clean)	95.11	95.38	-0.280%	0.56%	2.32%	19.30%	-4.89%	9.09	8.58	6.04
10 Plus Bond Index (Return)	148.66	149.04	-0.258%	0.91%	3.16%	23.15%	48.66%	9.09	8.58	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	100.33	3.52	147	103.86	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.41	1.75	128	104.17	0.00	5,616	5,752	5850
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.38	2.43	222	104.81	0.00	7,599	7,779	7964
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.91	2.53	205	105.44	0.00	3,645	3,751	3843
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.70	0.14	6	109.84	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.49	1.61	128	102.11	0.00	10,168	10,219	10383
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.71	0.33	22	102.04	0.00	3,889	3,955	3968
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.35	3.83	311	98.18	0.00	9,256	8,733	9087
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.28	0.81	67	93.09	0.00	7,700	7,106	7168
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.36	5.03	311	105.39	0.00	6,767	6,791	7131
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.04	1.58	128	93.62	0.00	11,852	10,909	11096
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.52	4.26	311	98.78	0.00	9,052	8,556	8942
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.49	2.43	164	96.91	0.00	11,747	11,099	11384

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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%	33.20%	20.90%	7.80%									
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.30%	10.60%									
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.70%	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%		37.10%	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%			11.90%	15.30%					12.00%	15.50%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.40%					9.50%	12.20%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	11.90%					9.50%	12.10%		
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%	15.00%					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%	
									<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 24-Aug-2012	Previous Index Price 23-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	100.33	100.35	-0.012%	-0.247%	-0.570%	-0.665%	4.76	0.09	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	102.41	102.41	0.003%	0.570%	1.575%	5.290%	1.16	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.38	102.37	0.013%	1.326%	3.508%	9.548%	2.22	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.91	102.84	0.063%	1.803%	3.391%		3.25	2.35	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.70	109.73	-0.025%	1.076%	0.968%	9.204%	4.67	2.76	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	100.49	100.59	-0.091%	1.556%	2.122%	11.804%	4.44	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.71	101.90	-0.191%	1.993%			5.11	4.42	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.35	94.27	0.085%	1.252%	2.116%	15.282%	5.61	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.28	92.27	0.016%	0.982%	1.911%	14.772%	5.80	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.36	100.42	-0.063%	1.287%	1.987%	15.385%	5.83	5.74	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	92.04	91.95	0.103%	1.156%	2.341%	17.229%	5.82	6.47	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.52	94.75	-0.240%	0.755%	2.742%	18.046%	5.86	6.55	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.49	94.75	-0.280%	0.556%	2.314%	19.295%	6.04	9.09	8.58

Return Price Performance			Index Price 24-Aug-2012	Previous Index Price 23-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	103.86	103.85	0.011%	0.315%	0.743%	0.648%	4.76	0.09	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	104.17	104.15	0.015%	0.880%	2.313%	3.366%	1.16	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.81	104.79	0.022%	1.553%	4.054%	7.741%	2.22	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.44	105.36	0.073%	2.050%	4.011%		3.25	2.35	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.84	109.84	-0.004%	-5.612%	-5.128%	6.145%	4.67	2.76	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	102.11	102.19	-0.078%	1.838%	2.813%	9.663%	4.44	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.04	102.22	-0.175%	2.326%			5.11	4.42	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.18	98.09	0.094%	1.513%	2.769%	18.661%	5.61	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.09	93.06	0.029%	1.292%	2.652%	12.489%	5.80	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.39	105.43	-0.044%	1.603%	2.790%	19.543%	5.83	5.74	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	93.62	93.51	0.114%	1.461%	3.077%	14.631%	5.82	6.47	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.78	99.00	-0.216%	1.060%	3.445%	21.845%	5.86	6.55	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.91	97.16	-0.258%	0.913%	3.157%	16.029%	6.04	9.09	8.58