

# Irish Stock Exchange Daily Bond Index Report

Tuesday 28 August, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 28-Aug-2012	Previous Close Value 27-Aug-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.21	97.19	0.023%	1.21%	2.51%	13.48%	-2.79%	5.08	4.81	5.52
All Bond Index (Return)	142.27	142.22	0.035%	1.56%	3.28%	17.17%	42.27%	5.08	4.81	5.52
Under 3 Bond Index (Clean)	100.65	100.72	-0.065%	1.18%	2.84%	6.68%	0.65%	1.32	1.29	2.44
Under 3 Bond Index (Return)	138.28	138.36	-0.051%	1.48%	3.52%	10.47%	38.28%	1.32	1.29	2.44
Under 5 Bond Index (Clean)	104.56	104.64	-0.070%	1.37%	2.64%	8.33%	4.56%	2.08	2.01	3.62
Under 5 Bond Index (Return)	144.56	144.65	-0.057%	1.68%	3.34%	11.93%	44.56%	2.08	2.01	3.62
Under 10 Bond Index (Clean)	97.93	97.92	0.008%	1.28%	2.50%	12.71%	-2.07%	4.47	4.24	5.37
Under 10 Bond Index (Return)	139.83	139.80	0.021%	1.62%	3.25%	16.34%	39.83%	4.47	4.24	5.37
5 Plus Bond Index (Clean)	95.13	95.07	0.067%	1.14%	2.46%	17.07%	-4.87%	6.51	6.15	5.81
5 Plus Bond Index (Return)	143.54	143.42	0.079%	1.50%	3.26%	20.79%	43.54%	6.51	6.15	5.81
10 Plus Bond Index (Clean)	95.32	95.20	0.120%	0.77%	2.54%	19.55%	-4.68%	9.09	8.58	6.01
10 Plus Bond Index (Return)	149.06	148.86	0.131%	1.19%	3.44%	23.48%	49.06%	9.09	8.58	6.01

## 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	100.31	3.62	151	103.93	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.45	1.81	132	104.26	0.00	5,616	5,754	5855
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.38	2.48	226	104.85	0.00	7,599	7,779	7967
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.86	2.58	209	105.44	0.00	3,645	3,749	3843
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.54	0.23	10	109.77	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.62	1.66	132	102.29	0.00	10,168	10,232	10401
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.70	0.39	26	102.09	0.00	3,889	3,955	3970
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.40	3.88	315	98.28	0.00	9,256	8,737	9096
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.19	0.86	71	93.04	0.00	7,700	7,098	7164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.38	5.09	315	105.47	0.00	6,767	6,792	7137
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.13	1.63	132	93.76	0.00	11,809	10,880	11072
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.75	4.32	315	99.07	0.00	9,052	8,577	8968
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.69	2.49	168	97.17	0.00	11,747	11,123	11415

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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%	28.20%	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%		37.20%	13.90%								
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.70%			5.40%	6.90%						5.30%	6.70%
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%			9.60%	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	12.80%			14.80%	19.00%						14.70%	18.80%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	15.00%						11.90%	15.20%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.50%	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 28-Aug-2012	Previous Index Price 27-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	100.31	100.32	-0.008%	-0.271%	-0.595%	-0.690%	4.80	0.08	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	102.45	102.38	0.068%	0.606%	1.612%	5.328%	1.07	0.63	0.62
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.38	102.49	-0.112%	1.326%	3.508%	9.548%	2.22	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.86	103.03	-0.168%	1.756%	3.343%		3.27	2.34	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.54	109.94	-0.359%	0.931%	0.823%	9.047%	4.73	2.75	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	100.62	100.70	-0.079%	1.688%	2.254%	11.949%	4.40	3.38	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.70	101.68	0.018%	1.986%			5.11	4.41	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.40	94.46	-0.067%	1.301%	2.165%	15.337%	5.60	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.19	92.19	-0.009%	0.878%	1.806%	14.654%	5.82	5.93	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.38	100.39	-0.007%	1.310%	2.010%	15.412%	5.83	5.74	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	92.13	92.06	0.079%	1.258%	2.444%	17.347%	5.80	6.47	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.75	94.50	0.268%	1.000%	2.992%	18.333%	5.83	6.54	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.69	94.58	0.119%	0.772%	2.534%	19.551%	6.01	9.09	8.58

Return Price Performance			Index Price 28-Aug-2012	Previous Index Price 27-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	103.93	103.91	0.015%	0.384%	0.813%	0.718%	4.80	0.08	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	104.26	104.18	0.080%	0.969%	2.403%	3.457%	1.07	0.63	0.62
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.85	104.96	-0.099%	1.596%	4.097%	7.786%	2.22	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.44	105.60	-0.152%	2.052%	4.013%		3.27	2.34	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.77	110.14	-0.338%	-5.670%	-5.186%	6.081%	4.73	2.75	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	102.29	102.35	-0.065%	2.018%	2.995%	9.856%	4.40	3.38	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.09	102.06	0.031%	2.378%			5.11	4.41	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.28	98.33	-0.051%	1.611%	2.868%	18.776%	5.60	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.04	93.04	0.005%	1.240%	2.600%	12.432%	5.82	5.93	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.47	105.47	0.008%	1.687%	2.874%	19.642%	5.83	5.74	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	93.76	93.68	0.091%	1.615%	3.234%	14.805%	5.80	6.47	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	99.07	98.80	0.270%	1.351%	3.744%	22.196%	5.83	6.54	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.17	97.05	0.131%	1.186%	3.436%	16.343%	6.01	9.09	8.58