

Irish Stock Exchange Weekly Bond Index Report

Friday 17 August, 2012

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Bond Indices Performance

Index	Close Value 17-Aug-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 10-Aug-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	96.75	0.25%	0.74%	2.03%	12.95%	-3.25%	5.10	4.83	5.61
All Bond Index (Return)	141.41	0.34%	0.95%	2.66%	16.46%	41.41%	5.10	4.83	5.61
Under 3 Bond Index (Clean)	100.47	0.21%	0.99%	2.65%	6.49%	0.47%	1.34	1.31	2.61
Under 3 Bond Index (Return)	137.86	0.29%	1.17%	3.20%	10.13%	37.86%	1.34	1.31	2.61
Under 5 Bond Index (Clean)	104.27	0.23%	1.08%	2.34%	8.02%	4.27%	2.11	2.03	3.77
Under 5 Bond Index (Return)	143.97	0.31%	1.27%	2.92%	11.47%	43.97%	2.11	2.03	3.77
Under 10 Bond Index (Clean)	97.46	0.25%	0.80%	2.02%	12.18%	-2.54%	4.49	4.26	5.47
Under 10 Bond Index (Return)	138.99	0.34%	1.01%	2.63%	15.63%	38.99%	4.49	4.26	5.47
5 Plus Bond Index (Clean)	94.60	0.26%	0.57%	1.89%	16.41%	-5.40%	6.53	6.16	5.90
5 Plus Bond Index (Return)	142.54	0.35%	0.80%	2.55%	19.95%	42.54%	6.53	6.16	5.90
10 Plus Bond Index (Clean)	94.88	0.24%	0.31%	2.07%	19.01%	-5.12%	9.11	8.59	6.06
10 Plus Bond Index (Return)	148.15	0.34%	0.57%	2.80%	22.73%	48.15%	9.11	8.59	6.06

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.38	3.36	140	103.74	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.35	1.66	121	104.00	0.00	5,616	5,748	5841
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.35	2.36	215	104.71	0.00	7,599	7,777	7956
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.22	2.44	198	104.66	0.00	3,640	3,721	3809
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.38	8.23	359	117.60	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.16	1.53	121	101.69	0.00	10,199	10,216	10371
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	101.04	0.23	15	101.27	0.00	3,889	3,930	3939
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.79	3.75	304	97.53	0.00	9,256	8,680	9027
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.05	0.72	60	92.77	0.00	7,700	7,088	7143
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.86	4.91	304	104.77	0.00	6,785	6,775	7108
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.55	1.49	121	93.04	0.00	11,852	10,851	11028
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	93.96	4.16	304	98.12	0.00	9,052	8,505	8882
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.26	2.32	157	96.58	0.00	11,748	11,073	11346

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	45.00%	28.30%	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%		37.00%	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%	12.50%		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%	12.20%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.10%		12.80%			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%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Aug-2012	Week to Date 10-Aug-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.38	-0.11%	-0.20%	-0.52%	-0.62%	4.97	0.11	0.10
IE0031256328	3125632	5.0 Treasury Bond 2013	102.35	0.07%	0.50%	1.51%	5.22%	1.36	0.66	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.35	0.30%	1.30%	3.48%	9.52%	2.27	1.36	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.22	0.25%	1.12%	2.69%		3.55	2.37	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	109.38	-0.13%	0.78%	0.67%	8.88%	4.81	2.78	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	100.16	0.27%	1.22%	1.78%	11.43%	4.55	3.40	3.25
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.04	0.67%	1.33%			5.26	4.43	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.79	0.40%	0.65%	1.50%	14.59%	5.72	5.28	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.05	0.35%	0.72%	1.65%	14.48%	5.84	5.96	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.86	0.12%	0.78%	1.47%	14.80%	5.92	5.76	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	91.55	0.28%	0.62%	1.80%	16.61%	5.90	6.49	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	93.96	-0.04%	0.15%	2.13%	17.34%	5.95	6.56	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.26	0.24%	0.31%	2.07%	19.01%	6.06	9.11	8.59

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Aug-2012	Week to Date 10-Aug-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.74	0.05%	0.20%	0.63%	0.53%	4.97	0.11	0.10
IE0031256328	3125632	5.0 Treasury Bond 2013	104.00	0.16%	0.72%	2.15%	3.20%	1.36	0.66	0.65
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.71	0.36%	1.45%	3.95%	7.63%	2.27	1.36	1.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.66	0.32%	1.30%	3.24%		3.55	2.37	2.29
IE0004680173	0468017	8.25 Treas Bond 2015	117.60	0.02%	1.06%	1.58%	13.65%	4.81	2.78	2.65
IE0006857530	0685753	4.6 Treas Bond 2016	101.69	0.35%	1.42%	2.39%	9.21%	4.55	3.40	3.25
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.27	0.77%	1.56%			5.26	4.43	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.53	0.47%	0.84%	2.09%	17.87%	5.72	5.28	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.77	0.44%	0.94%	2.30%	12.10%	5.84	5.96	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.77	0.23%	1.01%	2.19%	18.84%	5.92	5.76	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	93.04	0.37%	0.84%	2.45%	13.93%	5.90	6.49	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.12	0.06%	0.39%	2.76%	21.03%	5.95	6.56	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.58	0.34%	0.57%	2.80%	15.63%	6.06	9.11	8.59