

Irish Stock Exchange Weekly Bond Index Report

Friday 24 August, 2012



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Bond Indices Performance

Index	Close Value 24-Aug-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 17-Aug-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	97.13	0.39%	1.13%	2.43%	13.39%	-2.87%	5.08	4.82	5.54
All Bond Index (Return)	142.09	0.48%	1.43%	3.15%	17.02%	42.09%	5.08	4.82	5.54
Under 3 Bond Index (Clean)	100.65	0.18%	1.18%	2.84%	6.68%	0.65%	1.33	1.30	2.45
Under 3 Bond Index (Return)	138.22	0.26%	1.43%	3.47%	10.41%	38.22%	1.33	1.30	2.45
Under 5 Bond Index (Clean)	104.51	0.24%	1.32%	2.59%	8.27%	4.51%	2.09	2.01	3.65
Under 5 Bond Index (Return)	144.43	0.32%	1.59%	3.24%	11.82%	44.43%	2.09	2.01	3.65
Under 10 Bond Index (Clean)	97.87	0.42%	1.22%	2.44%	12.64%	-2.13%	4.48	4.25	5.38
Under 10 Bond Index (Return)	139.68	0.50%	1.51%	3.14%	16.21%	39.68%	4.48	4.25	5.38
5 Plus Bond Index (Clean)	95.05	0.47%	1.04%	2.37%	16.96%	-4.96%	6.51	6.15	5.83
5 Plus Bond Index (Return)	143.33	0.55%	1.36%	3.11%	20.61%	43.33%	6.51	6.15	5.83
10 Plus Bond Index (Clean)	95.11	0.24%	0.56%	2.32%	19.30%	-4.89%	9.09	8.58	6.04
10 Plus Bond Index (Return)	148.66	0.34%	0.91%	3.16%	23.15%	48.66%	9.09	8.58	6.04

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	100.33	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							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%	33.20%	20.90%	7.80%			6.70%	33.10%	20.80%	7.80%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.30%	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%	21.70%	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%		37.10%	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%			5.30%	6.80%	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.90%	15.30%		10.50%			12.00%	15.50%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.40%		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%	12.10%	
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%	15.00%		10.30%			11.80%	15.20%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.40%	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 24-Aug-2012	Week to Date 17-Aug-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.33	-0.05%	-0.25%	-0.57%	-0.67%	4.76	0.09	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	102.41	0.07%	0.57%	1.58%	5.29%	1.16	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.38	0.03%	1.33%	3.51%	9.55%	2.22	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.91	0.68%	1.80%	3.39%		3.25	2.35	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.70	0.30%	1.08%	0.97%	9.20%	4.67	2.76	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	100.49	0.33%	1.56%	2.12%	11.80%	4.44	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	101.71	0.66%	1.99%			5.11	4.42	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.35	0.60%	1.25%	2.12%	15.28%	5.61	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.28	0.26%	0.98%	1.91%	14.77%	5.80	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.36	0.51%	1.29%	1.99%	15.39%	5.83	5.74	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	92.04	0.53%	1.16%	2.34%	17.23%	5.82	6.47	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.52	0.60%	0.75%	2.74%	18.05%	5.86	6.55	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.49	0.24%	0.56%	2.31%	19.29%	6.04	9.09	8.58

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Aug-2012	Week to Date 17-Aug-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.86	0.11%	0.31%	0.74%	0.65%	4.76	0.09	0.08
IE0031256328	3125632	5.0 Treasury Bond 2013	104.17	0.16%	0.88%	2.31%	3.37%	1.16	0.64	0.63
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.81	0.10%	1.55%	4.05%	7.74%	2.22	1.34	1.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.44	0.74%	2.05%	4.01%		3.25	2.35	2.27
IE0004680173	0468017	8.25 Treas Bond 2015	109.84	-6.60%	-5.61%	-5.13%	6.15%	4.67	2.76	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	102.11	0.41%	1.84%	2.81%	9.66%	4.44	3.38	3.24
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.04	0.76%	2.33%			5.11	4.42	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.18	0.67%	1.51%	2.77%	18.66%	5.61	5.26	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.09	0.34%	1.29%	2.65%	12.49%	5.80	5.94	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.39	0.59%	1.60%	2.79%	19.54%	5.83	5.74	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	93.62	0.62%	1.46%	3.08%	14.63%	5.82	6.47	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.78	0.67%	1.06%	3.45%	21.84%	5.86	6.55	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.91	0.34%	0.91%	3.16%	16.03%	6.04	9.09	8.58