

# Irish Stock Exchange Daily Bond Index Report

Wednesday 1 August, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

| Index                        | Close Value<br>01-Aug-2012 | Previous<br>Close Value<br>31-Jul-2012 | % Change | Performance |       |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD   | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 96.21                      | 96.05                                  | 0.170%   | 0.17%       | 1.46% | 12.31% | -3.79%                        | 5.15                 | 4.87                 | 5.72                 |
| All Bond Index (Return)      | 140.33                     | 140.08                                 | 0.179%   | 0.18%       | 1.88% | 15.57% | 40.33%                        | 5.15                 | 4.87                 | 5.72                 |
| Under 3 Bond Index (Clean)   | 99.45                      | 99.48                                  | -0.030%  | -0.03%      | 1.61% | 5.41%  | -0.55%                        | 1.38                 | 1.34                 | 3.40                 |
| Under 3 Bond Index (Return)  | 136.24                     | 136.26                                 | -0.017%  | -0.02%      | 1.99% | 8.83%  | 36.24%                        | 1.38                 | 1.34                 | 3.40                 |
| Under 5 Bond Index (Clean)   | 103.18                     | 103.16                                 | 0.019%   | 0.02%       | 1.27% | 6.89%  | 3.18%                         | 2.14                 | 2.05                 | 4.28                 |
| Under 5 Bond Index (Return)  | 142.22                     | 142.17                                 | 0.032%   | 0.03%       | 1.66% | 10.11% | 42.22%                        | 2.14                 | 2.05                 | 4.28                 |
| Under 10 Bond Index (Clean)  | 96.75                      | 96.69                                  | 0.061%   | 0.06%       | 1.27% | 11.35% | -3.26%                        | 4.53                 | 4.29                 | 5.64                 |
| Under 10 Bond Index (Return) | 137.70                     | 137.60                                 | 0.071%   | 0.07%       | 1.68% | 14.56% | 37.70%                        | 4.53                 | 4.29                 | 5.64                 |
| 5 Plus Bond Index (Clean)    | 94.29                      | 94.06                                  | 0.242%   | 0.24%       | 1.55% | 16.03% | -5.71%                        | 6.58                 | 6.21                 | 5.94                 |
| 5 Plus Bond Index (Return)   | 141.76                     | 141.41                                 | 0.250%   | 0.25%       | 1.99% | 19.29% | 41.76%                        | 6.58                 | 6.21                 | 5.94                 |
| 10 Plus Bond Index (Clean)   | 95.43                      | 94.59                                  | 0.891%   | 0.89%       | 2.66% | 19.69% | -4.57%                        | 9.16                 | 8.64                 | 6.00                 |
| 10 Plus Bond Index (Return)  | 148.62                     | 147.31                                 | 0.887%   | 0.89%       | 3.13% | 23.11% | 48.62%                        | 9.16                 | 8.64                 | 6.00                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name              | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|------------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                        |                  |                  |                     |                |            |                 |                |      |                       |                        |                        |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012    | 30-Sep-12        | 8.75             | Semi-Annual         | 100.50         | 2.97       | 124             | 103.47         | 0.00 | 18                    | 18                     | 19                     |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13        | 5                | Annual              | 101.67         | 1.44       | 105             | 103.11         | 0.00 | 5,616                 | 5,710                  | 5791                   |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14        | 4                | Annual              | 101.11         | 2.18       | 199             | 103.29         | 0.00 | 7,599                 | 7,683                  | 7848                   |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | 18-Feb-15        | 4.5              | Annual              | 101.06         | 2.24       | 182             | 103.30         | 0.00 | 3,630                 | 3,668                  | 3750                   |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15        | 8.25             | Annual              | 108.39         | 7.86       | 343             | 116.25         | 0.00 | 7                     | 8                      | 9                      |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16        | 4.6              | Annual              | 99.06          | 1.32       | 105             | 100.38         | 0.00 | 10,168                | 10,072                 | 10207                  |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017   | 18-Oct-17        | 5.5              | Annual              | 99.70          | 0.00       | 0               | 99.70          | 0.00 | 3,889                 | 3,878                  | 3878                   |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18        | 4.5              | Annual              | 93.21          | 3.55       | 288             | 96.76          | 0.00 | 9,256                 | 8,627                  | 8956                   |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19        | 4.4              | Annual              | 91.36          | 0.53       | 44              | 91.89          | 0.00 | 7,700                 | 7,035                  | 7076                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19        | 5.9              | Annual              | 99.15          | 4.66       | 288             | 103.80         | 0.00 | 6,785                 | 6,709                  | 7024                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20        | 4.5              | Annual              | 91.09          | 1.30       | 105             | 92.39          | 0.00 | 11,852                | 10,797                 | 10950                  |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20        | 5                | Annual              | 94.06          | 3.95       | 288             | 98.01          | 0.00 | 9,052                 | 8,514                  | 8871                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25        | 5.4              | Annual              | 94.80          | 2.09       | 141             | 96.89          | 0.00 | 11,748                | 11,137                 | 11383                  |

# Irish Stock Exchange Daily Bond Index Report

Wednesday 1 August, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Constituent Index Weights

| ISIN         | SEDOL   | Bond Name              | All Bond | Under 3 | Under 5 | Under 10 | 5 Plus | 10 Plus | 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 |        |         |      |      |
| 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%                 | 33.40%  | 21.00%  | 7.90%    |        |         |                        |         | 6.80%   | 33.30%   | 21.00% | 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%                 | 21.50%  | 13.50%  | 5.00%    |        |         |                        |         | 4.40%   | 21.50%   | 13.60% | 5.00%   |        |         |      |      |
| 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      | 12.00%                |         | 37.10%  | 13.90%   |        |         |                        |         | 11.90%  |          | 37.00% | 13.70%  |        |         |      |      |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017   | Yes      | No      | No      | Yes      | Yes    | No      | 4.60%                 |         |         | 5.30%    | 6.80%  |         |                        |         | 4.50%   |          |        | 5.20%   | 6.70%  |         |      |      |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | Yes      | No      | No      | Yes      | Yes    | No      | 10.30%                |         |         | 11.90%   | 15.20% |         |                        |         | 10.40%  |          |        | 12.00%  | 15.40% |         |      |      |
| 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%    | 11.80% |         |                        |         | 8.20%   |          |        | 9.40%   | 12.10% |         |      |      |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | Yes      | No      | No      | Yes      | Yes    | No      | 12.90%                |         |         | 14.80%   | 19.00% |         |                        |         | 12.80%  |          |        | 14.70%  | 18.80% |         |      |      |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | Yes      | No      | No      | Yes      | Yes    | No      | 10.20%                |         |         | 11.70%   | 15.00% |         |                        |         | 10.30%  |          |        | 11.90%  | 15.30% |         |      |      |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | Yes      | No      | No      | No       | Yes    | Yes     | 13.30%                |         |         |          | 19.60% | 100.00% |                        |         | 13.30%  |          |        |         | 19.60% | 100.00% |      |      |
|              |         |                        |          |         |         |          |        |         | 100%                  | 100%    | 100%    | 100%     | 100%   | 100%    |                        |         | 100%    | 100%     | 100%   | 100%    | 100%   | 100%    | 100% | 100% |

# Irish Stock Exchange Daily Bond Index Report

Wednesday 1 August, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

| Clean Price Performance |         |                        | Index Price<br>01-Aug-2012 | Previous<br>Index Price<br>31-Jul-2012 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|------------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name              |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0004617266            | 0461726 | 8.75 Cap Stock 2012    | 100.50                     | 100.58                                 | -0.083%     | -0.083%     | -0.406% | -0.502% | 5.19                 | 0.15                 | 0.14                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 101.67                     | 101.83                                 | -0.162%     | -0.162%     | 0.836%  | 4.524%  | 2.52                 | 0.70                 | 0.68                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 101.11                     | 101.04                                 | 0.066%      | 0.066%      | 2.221%  | 8.186%  | 3.19                 | 1.40                 | 1.36                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015     | 101.06                     | 101.09                                 | -0.025%     | -0.025%     | 1.534%  |         | 4.04                 | 2.41                 | 2.31                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 108.39                     | 108.53                                 | -0.133%     | -0.133%     | -0.239% | 7.898%  | 5.19                 | 2.62                 | 2.49                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 99.06                      | 98.95                                  | 0.103%      | 0.103%      | 0.661%  | 10.204% | 4.88                 | 3.44                 | 3.28                 |
| IE00B8DLLB38            | B8DLLB3 | 5.50 Treas Bond 2017   | 99.70                      | 99.72                                  | -0.018%     | -0.018%     |         |         | 5.56                 | 4.47                 | 4.23                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 93.21                      | 93.18                                  | 0.027%      | 0.027%      | 0.880%  | 13.886% | 5.83                 | 5.32                 | 5.02                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 91.36                      | 91.38                                  | -0.022%     | -0.022%     | 0.898%  | 13.631% | 5.97                 | 5.99                 | 5.66                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 99.15                      | 99.09                                  | 0.061%      | 0.061%      | 0.752%  | 13.989% | 6.05                 | 5.79                 | 5.46                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 91.09                      | 90.99                                  | 0.115%      | 0.115%      | 1.288%  | 16.023% | 5.97                 | 6.53                 | 6.16                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 94.06                      | 93.82                                  | 0.261%      | 0.261%      | 2.239%  | 17.468% | 5.93                 | 6.60                 | 6.23                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 94.80                      | 93.96                                  | 0.891%      | 0.891%      | 2.655%  | 19.692% | 6.00                 | 9.16                 | 8.64                 |

| Return Price Performance |         |                        | Index Price<br>01-Aug-2012 | Previous<br>Index Price<br>31-Jul-2012 | %<br>Change | Performance |        |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|------------------------|----------------------------|--|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name              |                            |  |             | MTD         | QTD    | YTD     |                      |                      |                      |
| IE0004617266             | 0461726 | 8.75 Cap Stock 2012    | 103.47                     | 103.53                                 | -0.057%     | -0.057%     | 0.370% | 0.275%  | 5.19                 | 0.15                 | 0.14                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 103.11                     | 103.26                                 | -0.146%     | -0.146%     | 1.272% | 2.314%  | 2.52                 | 0.70                 | 0.68                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 103.29                     | 103.21                                 | 0.077%      | 0.077%      | 2.541% | 6.174%  | 3.19                 | 1.40                 | 1.36                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015     | 103.30                     | 103.32                                 | -0.013%     | -0.013%     | 1.909% |         | 4.04                 | 2.41                 | 2.31                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 116.25                     | 116.37                                 | -0.104%     | -0.104%     | 0.409% | 12.340% | 5.19                 | 2.62                 | 2.49                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 100.38                     | 100.26                                 | 0.115%      | 0.115%      | 1.073% | 7.807%  | 4.88                 | 3.44                 | 3.28                 |
| IE00B8DLLB38             | B8DLLB3 | 5.50 Treas Bond 2017   | 99.70                      | 99.72                                  | -0.018%     | -0.018%     |        |         | 5.56                 | 4.47                 | 4.23                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 96.76                      | 96.72                                  | 0.038%      | 0.038%      | 1.276% | 16.938% | 5.83                 | 5.32                 | 5.02                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 91.89                      | 91.90                                  | -0.009%     | -0.009%     | 1.334% | 11.045% | 5.97                 | 5.99                 | 5.66                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 103.80                     | 103.72                                 | 0.073%      | 0.073%      | 1.242% | 17.743% | 6.05                 | 5.79                 | 5.46                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 92.39                      | 92.27                                  | 0.127%      | 0.127%      | 1.722% | 13.124% | 5.97                 | 6.53                 | 6.16                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 98.01                      | 97.75                                  | 0.264%      | 0.264%      | 2.631% | 20.885% | 5.93                 | 6.60                 | 6.23                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 96.89                      | 96.03                                  | 0.887%      | 0.887%      | 3.131% | 15.999% | 6.00                 | 9.16                 | 8.64                 |