

Irish Stock Exchange Weekly Bond Index Report

Friday 10 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 10-Aug-2012	Week to Date 3-Aug-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	96.51	0.52%	0.49%	1.78%	12.67%	-3.49%	5.11	4.84	5.66	
All Bond Index (Return)	140.94	0.61%	0.61%	2.31%	16.07%	40.94%	5.11	4.84	5.66	
Under 3 Bond Index (Clean)	100.26	0.48%	0.78%	2.44%	6.26%	0.26%	1.36	1.32	2.79	
Under 3 Bond Index (Return)	137.47	0.55%	0.88%	2.90%	9.81%	37.47%	1.36	1.32	2.79	
Under 5 Bond Index (Clean)	104.02	0.41%	0.84%	2.11%	7.77%	4.02%	2.12	2.04	3.88	
Under 5 Bond Index (Return)	143.52	0.49%	0.95%	2.60%	11.12%	43.52%	2.12	2.04	3.88	
Under 10 Bond Index (Clean)	97.22	0.52%	0.55%	1.76%	11.90%	-2.78%	4.51	4.27	5.53	
Under 10 Bond Index (Return)	138.52	0.60%	0.67%	2.28%	15.25%	38.52%	4.51	4.27	5.53	
5 Plus Bond Index (Clean)	94.36	0.58%	0.31%	1.63%	16.11%	-5.64%	6.55	6.18	5.94	
5 Plus Bond Index (Return)	142.04	0.66%	0.45%	2.19%	19.53%	42.04%	6.55	6.18	5.94	
10 Plus Bond Index (Clean)	94.66	0.53%	0.07%	1.83%	18.73%	-5.34%	9.12	8.60	6.09	
10 Plus Bond Index (Return)	147.65	0.63%	0.23%	2.46%	22.31%	47.65%	9.12	8.60	6.09	

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	100.50	3.19	133	103.68	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.27	1.56	114	103.83	0.00	5,616	5,744	5832
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.05	2.28	208	104.33	0.00	7,599	7,754	7927
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.96	2.36	191	104.32	0.00	3,636	3,707	3793
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.52	8.07	352	117.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.89	1.44	114	101.33	0.00	10,168	10,158	10304
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	100.37	0.12	8	100.49	0.00	3,889	3,904	3908
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	93.41	3.66	297	97.07	0.00	9,256	8,646	8985
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.73	0.64	53	92.37	0.00	7,700	7,063	7112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.73	4.80	297	104.53	0.00	6,785	6,766	7092
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	91.30	1.41	114	92.70	0.00	11,852	10,821	10987
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.00	4.07	297	98.07	0.00	9,052	8,509	8877
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.03	2.22	150	96.25	0.00	11,748	11,047	11307

Irish Stock Exchange Weekly Bond Index Report

Friday 10 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%	33.30%	21.00%	7.90%					6.80%	33.20%	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%	21.50%	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%		37.10%	13.90%					12.00%		37.00%	13.80%				
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.60%			5.30%	6.90%				4.50%			5.20%	6.70%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.80%	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%			9.30%	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%	15.00%				10.30%			11.90%	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%	100%	100%

Irish Stock Exchange Weekly Bond Index Report

Friday 10 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Aug-2012	Week to Date 3-Aug-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.50	-0.09%	-0.09%	-0.41%	-0.50%	4.63	0.13	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	102.27	0.30%	0.43%	1.44%	5.15%	1.57	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.05	0.60%	1.00%	3.17%	9.19%	2.50	1.38	1.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.96	0.51%	0.87%	2.44%		3.66	2.39	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	109.52	0.42%	0.91%	0.80%	9.03%	4.78	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	99.89	0.30%	0.95%	1.51%	11.14%	4.63	3.42	3.27
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.37	0.52%	0.65%			5.41	4.45	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.41	0.18%	0.24%	1.10%	14.13%	5.80	5.30	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.73	0.68%	0.38%	1.30%	14.09%	5.90	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.73	1.06%	0.65%	1.35%	14.66%	5.94	5.78	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	91.30	0.70%	0.34%	1.51%	16.28%	5.94	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.00	0.44%	0.20%	2.17%	17.39%	5.95	6.58	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.03	0.53%	0.07%	1.82%	18.72%	6.09	9.12	8.60

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Aug-2012	Week to Date 3-Aug-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.68	0.07%	0.15%	0.58%	0.48%	4.63	0.13	0.12
IE0031256328	3125632	5.0 Treasury Bond 2013	103.83	0.38%	0.56%	1.99%	3.04%	1.57	0.67	0.66
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	104.33	0.66%	1.09%	3.57%	7.24%	2.50	1.38	1.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.32	0.58%	0.97%	2.91%		3.66	2.39	2.30
IE0004680173	0468017	8.25 Treas Bond 2015	117.59	0.53%	1.05%	1.56%	13.63%	4.78	2.60	2.48
IE0006857530	0685753	4.6 Treas Bond 2016	101.33	0.38%	1.06%	2.03%	8.83%	4.63	3.42	3.27
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	100.49	0.63%	0.78%			5.41	4.45	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	97.07	0.27%	0.36%	1.60%	17.32%	5.80	5.30	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.37	0.77%	0.51%	1.86%	11.62%	5.90	5.97	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.53	1.12%	0.78%	1.96%	18.57%	5.94	5.78	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	92.70	0.78%	0.47%	2.07%	13.51%	5.94	6.50	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.07	0.52%	0.33%	2.70%	20.96%	5.95	6.58	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.25	0.63%	0.23%	2.46%	15.24%	6.09	9.12	8.60