

# Irish Stock Exchange Daily Bond Index Report

Wednesday 18 July, 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 18-Jul-2012	Previous Close Value 17-Jul-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	95.50	95.46	0.044%	0.71%	0.71%	11.48%	-4.50%	5.14	4.85	5.85
All Bond Index (Return)	139.06	138.98	0.056%	0.95%	0.95%	14.52%	39.06%	5.14	4.85	5.85
Under 3 Bond Index (Clean)	98.65	98.55	0.098%	0.79%	0.79%	4.55%	-1.35%	1.41	1.35	4.00
Under 3 Bond Index (Return)	134.93	134.78	0.109%	1.01%	1.01%	7.79%	34.93%	1.41	1.35	4.00
Under 5 Bond Index (Clean)	102.36	102.31	0.047%	0.47%	0.47%	6.04%	2.36%	2.14	2.05	4.63
Under 5 Bond Index (Return)	140.87	140.79	0.059%	0.70%	0.70%	9.07%	40.87%	2.14	2.05	4.63
Under 10 Bond Index (Clean)	96.14	96.09	0.052%	0.64%	0.64%	10.66%	-3.86%	4.49	4.24	5.75
Under 10 Bond Index (Return)	136.62	136.53	0.064%	0.88%	0.88%	13.66%	36.62%	4.49	4.24	5.75
5 Plus Bond Index (Clean)	93.62	93.58	0.042%	0.83%	0.83%	15.21%	-6.38%	6.76	6.37	6.06
5 Plus Bond Index (Return)	140.51	140.43	0.054%	1.09%	1.09%	18.24%	40.51%	6.76	6.37	6.06
10 Plus Bond Index (Clean)	94.00	94.01	-0.011%	1.12%	1.12%	17.90%	-6.00%	9.17	8.64	6.17
10 Plus Bond Index (Return)	146.12	146.11	0.005%	1.40%	1.40%	21.05%	46.12%	9.17	8.64	6.17

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.67	2.64	110	103.31	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.32	1.25	91	102.57	0.00	6,028	6,107	6182
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.04	2.03	185	102.06	0.00	8,227	8,230	8397
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.04	2.07	168	102.11	0.00	3,630	3,631	3706
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.26	7.56	330	115.83	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.32	1.15	91	99.46	0.00	10,168	9,997	10114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.97	3.38	274	96.35	0.00	9,256	8,605	8918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	91.17	0.36	30	91.53	0.00	7,700	7,020	7048
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	99.06	4.43	274	103.49	0.00	6,767	6,703	7003
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	90.70	1.12	91	91.82	0.00	11,852	10,750	10883
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.86	3.75	274	96.61	0.00	7,708	7,157	7447
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	93.38	1.88	127	95.26	0.00	11,755	10,977	11198

# Irish Stock Exchange Daily Bond Index Report

Wednesday 18 July, 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	7.70%	34.00%	21.80%	9.00%					7.60%	33.80%	21.70%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	45.80%	29.40%	12.10%					10.40%	45.90%	29.50%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.20%	13.00%	5.30%					4.60%	20.20%	13.00%	5.30%				
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	12.60%		35.70%	14.70%					12.50%		35.60%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	16.80%				11.00%			12.80%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.70%				8.70%			10.10%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.10%				8.70%			10.00%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.80%	21.00%				13.40%			15.60%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.50%	14.00%				9.20%			10.70%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.90%				21.40%	100.00%			13.80%				21.30%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

# Irish Stock Exchange Daily Bond Index Report

Wednesday 18 July, 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 18-Jul-2012	Previous Index Price 17-Jul-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.67	100.72	-0.049%	-0.235%	-0.235%	-0.331%	5.02	0.19	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	101.32	101.31	0.007%	0.491%	0.491%	4.166%	3.13	0.74	0.72
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.04	99.83	0.205%	1.139%	1.139%	7.041%	3.96	1.44	1.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.04	100.03	0.010%	0.504%	0.504%		4.48	2.45	2.34
IE0004680173	0468017	8.25 Treas Bond 2015	108.26	108.66	-0.367%	-0.354%	-0.354%	7.774%	5.26	2.66	2.53
IE0006857530	0685753	4.6 Treas Bond 2016	98.32	98.36	-0.044%	-0.091%	-0.091%	9.381%	5.10	3.48	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.97	92.95	0.018%	0.622%	0.622%	13.596%	5.87	5.36	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.17	91.13	0.047%	0.688%	0.688%	13.395%	6.00	6.03	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	99.06	98.94	0.126%	0.666%	0.666%	13.891%	6.06	5.83	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	90.70	90.66	0.047%	0.848%	0.848%	15.520%	6.04	6.56	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.86	92.81	0.057%	0.933%	0.933%	15.967%	6.13	6.63	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.38	93.39	-0.011%	1.118%	1.118%	17.900%	6.17	9.17	8.64

Return Price Performance			Index Price 18-Jul-2012	Previous Index Price 17-Jul-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.31	103.33	-0.024%	0.211%	0.211%	0.117%	5.02	0.19	0.18
IE0031256328	3125632	5.0 Treasury Bond 2013	102.57	102.55	0.021%	0.743%	0.743%	1.779%	3.13	0.74	0.72
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.06	101.85	0.212%	1.325%	1.325%	4.916%	3.96	1.44	1.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.11	102.08	0.022%	0.727%	0.727%		4.48	2.45	2.34
IE0004680173	0468017	8.25 Treas Bond 2015	115.83	116.20	-0.324%	0.044%	0.044%	11.932%	5.26	2.66	2.53
IE0006857530	0685753	4.6 Treas Bond 2016	99.46	99.49	-0.030%	0.151%	0.151%	6.823%	5.10	3.48	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.35	96.32	0.031%	0.847%	0.847%	16.442%	5.87	5.36	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.53	91.48	0.059%	0.938%	0.938%	10.611%	6.00	6.03	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	103.49	103.35	0.136%	0.938%	0.938%	17.390%	6.06	5.83	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	91.82	91.77	0.059%	1.097%	1.097%	12.428%	6.04	6.56	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.61	96.55	0.068%	1.171%	1.171%	19.165%	6.13	6.63	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.26	95.25	0.005%	1.399%	1.399%	14.051%	6.17	9.17	8.64