

# Irish Stock Exchange Daily Bond Index Report

Tuesday 4 September, 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 04-Sep-2012	Previous Close Value 03-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.24	97.11	0.130%	0.16%	2.54%	13.51%	-2.76%	5.06	4.79	5.52
All Bond Index (Return)	142.44	142.24	0.140%	0.21%	3.40%	17.31%	42.44%	5.06	4.79	5.52
Under 3 Bond Index (Clean)	100.72	100.63	0.085%	0.05%	2.91%	6.75%	0.72%	1.30	1.27	2.36
Under 3 Bond Index (Return)	138.49	138.36	0.095%	0.09%	3.67%	10.63%	38.49%	1.30	1.27	2.36
Under 5 Bond Index (Clean)	104.59	104.50	0.092%	0.10%	2.67%	8.36%	4.59%	2.06	1.99	3.60
Under 5 Bond Index (Return)	144.73	144.58	0.102%	0.14%	3.46%	12.05%	44.73%	2.06	1.99	3.60
Under 10 Bond Index (Clean)	97.98	97.84	0.143%	0.16%	2.56%	12.77%	-2.02%	4.45	4.23	5.36
Under 10 Bond Index (Return)	140.03	139.81	0.152%	0.20%	3.40%	16.50%	40.03%	4.45	4.23	5.36
5 Plus Bond Index (Clean)	95.16	95.02	0.148%	0.19%	2.49%	17.09%	-4.84%	6.49	6.13	5.81
5 Plus Bond Index (Return)	143.71	143.48	0.158%	0.24%	3.39%	20.93%	43.71%	6.49	6.13	5.81
10 Plus Bond Index (Clean)	95.17	95.13	0.042%	0.16%	2.38%	19.37%	-4.83%	9.07	8.55	6.03
10 Plus Bond Index (Return)	148.99	148.91	0.056%	0.21%	3.39%	23.42%	48.99%	9.07	8.55	6.03

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.23	3.79	158	104.02	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.30	1.90	139	104.20	0.00	5,616	5,745	5852
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.47	2.55	233	105.02	0.00	7,599	7,786	7980
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.23	2.66	216	105.89	0.00	3,645	3,762	3860
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.15	0.37	16	110.51	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	100.59	1.75	139	102.34	0.00	10,182	10,242	10421
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	102.18	0.50	33	102.67	0.00	3,917	4,002	4022
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	94.53	3.97	322	98.50	0.00	9,256	8,749	9116
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.36	0.94	78	93.30	0.00	7,700	7,111	7184
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.40	5.21	322	105.61	0.00	6,767	6,794	7146
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.13	1.71	139	93.84	0.00	11,809	10,879	11082
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.61	4.41	322	99.02	0.00	9,052	8,564	8963
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.54	2.59	175	97.13	0.00	11,747	11,106	11410

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## 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%	33.20%	20.80%	7.80%					6.70%	33.00%	20.80%	7.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	45.00%	28.20%	10.60%					9.20%	45.00%	28.40%	10.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	21.70%	13.70%	5.10%					4.40%	21.80%	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%		37.20%	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%	7.00%				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%			12.10%	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%			9.40%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.80%			14.80%	19.00%				12.70%			14.60%	18.80%			
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%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 04-Sep-2012	Previous Index Price 03-Sep-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.23	100.24	-0.010%	-0.013%	-0.674%	-0.769%	4.92	0.06	0.06
IE0031256328	3125632	5.0 Treasury Bond 2013	102.30	102.30	-0.003%	0.051%	1.463%	5.173%	1.19	0.61	0.60
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.47	102.29	0.173%	-0.005%	3.596%	9.641%	2.13	1.32	1.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.23	103.19	0.039%	0.150%	3.709%		3.10	2.32	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	110.15	110.00	0.137%	0.191%	1.380%	9.649%	4.49	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	100.59	100.49	0.103%	0.187%	2.218%	11.910%	4.41	3.36	3.21
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.18	101.60	0.566%	0.502%			5.00	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	94.53	94.34	0.196%	0.164%	2.305%	15.496%	5.58	5.24	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.36	92.06	0.326%	0.257%	1.993%	14.865%	5.79	5.91	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.40	100.36	0.042%	0.107%	2.027%	15.431%	5.83	5.72	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	92.13	92.11	0.022%	0.141%	2.441%	17.344%	5.80	6.45	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.61	94.47	0.143%	0.156%	2.832%	18.148%	5.85	6.52	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.54	94.50	0.042%	0.156%	2.374%	19.364%	6.03	9.07	8.55

Return Price Performance			Index Price 04-Sep-2012	Previous Index Price 03-Sep-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	104.02	104.00	0.013%	0.080%	0.898%	0.803%	4.92	0.06	0.06
IE0031256328	3125632	5.0 Treasury Bond 2013	104.20	104.19	0.011%	0.103%	2.350%	3.404%	1.19	0.61	0.60
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.02	104.83	0.179%	0.036%	4.260%	7.954%	2.13	1.32	1.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.89	105.84	0.049%	0.193%	4.458%		3.10	2.32	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	110.51	110.34	0.158%	0.274%	-4.544%	6.799%	4.49	2.74	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	102.34	102.22	0.112%	0.233%	3.048%	9.913%	4.41	3.36	3.21
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.67	102.08	0.578%	0.558%			5.00	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.50	98.30	0.200%	0.208%	3.094%	19.037%	5.58	5.24	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.30	92.98	0.336%	0.306%	2.880%	12.739%	5.79	5.91	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.61	105.55	0.056%	0.163%	3.002%	19.791%	5.83	5.72	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	93.84	93.81	0.035%	0.192%	3.326%	14.908%	5.80	6.45	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	99.02	98.87	0.151%	0.204%	3.689%	22.132%	5.85	6.52	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.13	97.07	0.057%	0.214%	3.389%	16.290%	6.03	9.07	8.55