

# Irish Stock Exchange Daily Bond Index Report

Friday 7 September, 2012

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

## Bond Indices Performance

Index	Close Value 07-Sep-2012	Previous Close Value 06-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	98.89	97.65	1.274%	1.86%	4.28%	15.44%	-1.11%	5.06	4.81	5.18
All Bond Index (Return)	144.85	143.06	1.253%	1.90%	5.16%	19.29%	44.85%	5.06	4.81	5.18
Under 3 Bond Index (Clean)	101.07	101.00	0.078%	0.40%	3.27%	7.13%	1.07%	1.29	1.27	2.07
Under 3 Bond Index (Return)	139.01	138.89	0.088%	0.47%	4.06%	11.05%	39.01%	1.29	1.27	2.07
Under 5 Bond Index (Clean)	105.88	105.20	0.649%	1.33%	3.93%	9.69%	5.88%	2.06	2.00	3.00
Under 5 Bond Index (Return)	146.52	145.57	0.648%	1.38%	4.74%	13.44%	46.52%	2.06	2.00	3.00
Under 10 Bond Index (Clean)	99.70	98.48	1.245%	1.92%	4.36%	14.75%	-0.30%	4.46	4.25	4.96
Under 10 Bond Index (Return)	142.48	140.76	1.225%	1.96%	5.21%	18.54%	42.48%	4.46	4.25	4.96
5 Plus Bond Index (Clean)	96.99	95.49	1.575%	2.12%	4.46%	19.35%	-3.01%	6.48	6.14	5.51
5 Plus Bond Index (Return)	146.46	144.23	1.543%	2.15%	5.37%	23.25%	46.46%	6.48	6.14	5.51
10 Plus Bond Index (Clean)	96.41	95.02	1.465%	1.47%	3.72%	20.93%	-3.59%	9.08	8.58	5.88
10 Plus Bond Index (Return)	150.96	148.81	1.440%	1.54%	4.75%	25.05%	50.96%	9.08	8.58	5.88

## 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	100.17	3.86	161	104.03	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.28	1.95	142	104.22	0.00	5,616	5,744	5853
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.54	2.59	236	105.12	0.00	7,599	7,791	7988
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.79	2.70	219	107.49	0.00	3,645	3,819	3918
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.95	0.44	19	111.39	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	103.31	1.79	142	105.10	0.00	10,168	10,520	10702
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	104.79	0.54	36	105.33	0.00	3,910	4,127	4148
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	96.57	4.01	325	100.57	0.00	9,256	8,938	9309
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	94.38	0.98	81	95.36	0.00	7,700	7,268	7343
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	102.53	5.25	325	107.78	0.00	6,767	6,937	7293
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	93.88	1.75	142	95.63	0.00	11,809	11,086	11292
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	96.37	4.45	325	100.82	0.00	9,052	8,723	9126
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	95.78	2.63	178	98.41	0.00	11,747	11,251	11561

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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	6.70%	33.00%	20.60%	7.70%					6.60%	32.90%	20.50%	7.60%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.00%	44.80%	27.90%	10.40%					9.00%	44.90%	28.00%	10.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.00%	13.70%	5.10%					4.40%	22.00%	13.80%	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	12.20%		37.70%	14.00%					12.10%		37.60%	13.90%				
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.10%				4.70%			5.40%	6.90%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			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%	12.50%				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%	12.10%			
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	10.10%			11.60%	15.00%				10.30%			11.90%	15.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.00%				19.30%	100.00%			13.10%				19.20%	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 07-Sep-2012	Previous Index Price 06-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	100.17	100.18	-0.014%	-0.073%	-0.733%	-0.829%	5.13	0.05	0.05
IE0031256328	3125632	5.0 Treasury Bond 2013	102.28	102.28	-0.003%	0.026%	1.438%	5.148%	1.14	0.60	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.54	102.67	-0.131%	0.063%	3.667%	9.716%	2.06	1.30	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.79	104.13	0.631%	1.664%	5.277%		2.45	2.31	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	110.95	110.42	0.478%	0.924%	2.122%	10.452%	4.20	2.72	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	103.31	101.68	1.608%	2.901%	4.988%	14.942%	3.60	3.35	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	104.79	102.97	1.763%	3.072%			4.43	4.39	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.57	95.28	1.352%	2.329%	4.516%	17.992%	5.17	5.24	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	94.38	92.76	1.750%	2.459%	4.233%	17.387%	5.41	5.91	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.53	100.80	1.716%	2.225%	4.187%	17.875%	5.46	5.72	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	93.88	92.43	1.572%	2.041%	4.384%	19.570%	5.50	6.45	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.37	94.84	1.605%	2.019%	4.745%	20.346%	5.57	6.53	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.78	94.40	1.465%	1.467%	3.714%	20.927%	5.88	9.08	8.58

Return Price Performance			Index Price 07-Sep-2012	Previous Index Price 06-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	104.03	104.02	0.010%	0.090%	0.909%	0.814%	5.13	0.05	0.05
IE0031256328	3125632	5.0 Treasury Bond 2013	104.22	104.21	0.011%	0.118%	2.366%	3.420%	1.14	0.60	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.12	105.25	-0.118%	0.134%	4.362%	8.060%	2.06	1.30	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.49	106.82	0.627%	1.704%	6.033%		2.45	2.31	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	111.39	110.84	0.497%	1.067%	-3.789%	7.643%	4.20	2.72	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	105.10	103.45	1.593%	2.939%	5.830%	12.881%	3.60	3.35	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	105.33	103.50	1.768%	3.162%			4.43	4.39	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.57	99.28	1.308%	2.323%	5.270%	21.550%	5.17	5.24	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	95.36	93.72	1.744%	2.526%	5.156%	15.233%	5.41	5.91	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.78	106.03	1.647%	2.224%	5.122%	22.255%	5.46	5.72	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	95.63	94.16	1.556%	2.097%	5.291%	17.092%	5.50	6.45	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	100.82	99.28	1.547%	2.027%	5.575%	24.353%	5.57	6.53	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	98.41	97.01	1.440%	1.536%	4.754%	17.825%	5.88	9.08	8.58