

# Irish Stock Exchange Daily Bond Index Report

Monday 10 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 10-Sep-2012	Previous Close Value 07-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	99.08	98.89	0.195%	2.06%	4.49%	15.66%	-0.92%	5.06	4.82	5.14
All Bond Index (Return)	145.19	144.85	0.229%	2.14%	5.40%	19.57%	45.19%	5.06	4.82	5.14
Under 3 Bond Index (Clean)	101.14	101.07	0.062%	0.46%	3.33%	7.19%	1.14%	1.29	1.27	2.02
Under 3 Bond Index (Return)	139.14	139.01	0.096%	0.57%	4.16%	11.15%	39.14%	1.29	1.27	2.02
Under 5 Bond Index (Clean)	105.89	105.88	0.009%	1.34%	3.94%	9.70%	5.89%	2.06	2.00	2.99
Under 5 Bond Index (Return)	146.58	146.52	0.043%	1.43%	4.78%	13.49%	46.58%	2.06	2.00	2.99
Under 10 Bond Index (Clean)	99.88	99.70	0.182%	2.10%	4.55%	14.96%	-0.12%	4.46	4.25	4.92
Under 10 Bond Index (Return)	142.79	142.48	0.215%	2.18%	5.43%	18.80%	42.79%	4.46	4.25	4.92
5 Plus Bond Index (Clean)	97.27	96.99	0.286%	2.41%	4.76%	19.69%	-2.73%	6.48	6.15	5.46
5 Plus Bond Index (Return)	146.92	146.46	0.317%	2.48%	5.70%	23.64%	46.92%	6.48	6.15	5.46
10 Plus Bond Index (Clean)	96.69	96.41	0.289%	1.76%	4.02%	21.28%	-3.31%	9.09	8.58	5.85
10 Plus Bond Index (Return)	151.45	150.96	0.327%	1.87%	5.10%	25.46%	51.45%	9.09	8.58	5.85

## 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	100.16	3.93	164	104.09	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.35	1.99	145	104.33	0.00	5,616	5,748	5860
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	2.62	239	105.24	0.00	7,599	7,798	7997
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.80	2.74	222	107.53	0.00	3,670	3,820	3920
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	111.10	0.50	22	111.61	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	103.23	1.83	145	105.06	0.00	10,186	10,497	10682
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	105.19	0.59	39	105.77	0.00	3,926	4,113	4136
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	96.99	4.04	328	101.03	0.00	9,256	8,977	9351
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	94.58	1.01	84	95.59	0.00	7,700	7,283	7360
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	102.76	5.30	328	108.06	0.00	6,767	6,953	7312
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	94.14	1.79	145	95.93	0.00	11,809	11,117	11328
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	96.56	4.49	328	101.05	0.00	9,052	8,740	9147
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	96.06	2.68	181	98.73	0.00	11,747	11,284	11599

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting					
			Under 3	Under 5	Under 10	5 Plus	10 Plus	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	No	No	No	No	No	No												
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	6.70%	33.10%	20.60%	7.70%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	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%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	Yes	Yes	Yes	No	No	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%								
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.00%							
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.40%							
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.50%							
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	11.90%							
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.00%							
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	14.90%							
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.30%	100.00%						
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 10-Sep-2012	Previous Index Price 07-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	100.16	100.17	-0.006%	-0.079%	-0.739%	-0.835%	5.05	0.05	0.04
IE0031256328	3125632	5.0 Treasury Bond 2013	102.35	102.28	0.071%	0.098%	1.511%	5.223%	1.01	0.60	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.54	0.081%	0.144%	3.751%	9.805%	1.99	1.30	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.80	104.79	0.012%	1.677%	5.290%		2.44	2.31	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	111.10	110.95	0.135%	1.061%	2.260%	10.601%	4.15	2.72	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	103.23	103.31	-0.082%	2.817%	4.901%	14.847%	3.62	3.34	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	105.19	104.79	0.379%	3.462%			4.34	4.39	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.99	96.57	0.435%	2.774%	4.971%	18.505%	5.09	5.24	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	94.58	94.38	0.207%	2.670%	4.448%	17.630%	5.37	5.91	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.76	102.53	0.227%	2.458%	4.424%	18.143%	5.42	5.72	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	94.14	93.88	0.282%	2.329%	4.679%	19.908%	5.46	6.45	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.56	96.37	0.197%	2.220%	4.951%	20.584%	5.54	6.53	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.06	95.78	0.289%	1.761%	4.014%	21.277%	5.85	9.09	8.58

Return Price Performance			Index Price 10-Sep-2012	Previous Index Price 07-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	104.09	104.03	0.064%	0.155%	0.974%	0.879%	5.05	0.05	0.04
IE0031256328	3125632	5.0 Treasury Bond 2013	104.33	104.22	0.109%	0.228%	2.478%	3.533%	1.01	0.60	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.24	105.12	0.110%	0.245%	4.477%	8.179%	1.99	1.30	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.53	107.49	0.046%	1.751%	6.082%		2.44	2.31	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	111.61	111.39	0.197%	1.266%	-3.600%	7.855%	4.15	2.72	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	105.06	105.10	-0.045%	2.893%	5.783%	12.830%	3.62	3.34	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	105.77	105.33	0.421%	3.595%			4.34	4.39	4.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.03	100.57	0.454%	2.788%	5.748%	22.102%	5.09	5.24	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	95.59	95.36	0.242%	2.774%	5.411%	15.512%	5.37	5.91	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.06	107.78	0.261%	2.491%	5.396%	22.574%	5.42	5.72	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	95.93	95.63	0.316%	2.419%	5.623%	17.462%	5.46	6.45	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	101.05	100.82	0.229%	2.261%	5.817%	24.638%	5.54	6.53	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	98.73	98.41	0.327%	1.869%	5.097%	18.211%	5.85	9.09	8.58