

# Irish Stock Exchange Daily Bond Index Report

Thursday 13 September, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 13-Sep-2012	Previous Close Value 12-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.12	100.35	0.772%	4.16%	6.64%	18.04%	1.12%	5.09	4.86	4.74
All Bond Index (Return)	148.15	147.03	0.764%	4.22%	7.55%	22.01%	48.15%	5.09	4.86	4.74
Under 3 Bond Index (Clean)	101.45	101.48	-0.037%	0.77%	3.65%	7.52%	1.45%	1.28	1.26	1.76
Under 3 Bond Index (Return)	139.61	139.64	-0.026%	0.90%	4.50%	11.52%	39.61%	1.28	1.26	1.76
Under 5 Bond Index (Clean)	106.69	106.59	0.095%	2.11%	4.73%	10.53%	6.69%	2.06	2.01	2.62
Under 5 Bond Index (Return)	147.72	147.57	0.104%	2.22%	5.60%	14.38%	47.72%	2.06	2.01	2.62
Under 10 Bond Index (Clean)	101.77	101.08	0.685%	4.04%	6.53%	17.14%	1.77%	4.47	4.28	4.50
Under 10 Bond Index (Return)	145.47	144.49	0.679%	4.10%	7.42%	21.03%	45.47%	4.47	4.28	4.50
5 Plus Bond Index (Clean)	99.87	98.79	1.093%	5.15%	7.56%	22.90%	-0.13%	6.50	6.18	5.05
5 Plus Bond Index (Return)	150.80	149.20	1.074%	5.18%	8.49%	26.90%	50.80%	6.50	6.18	5.05
10 Plus Bond Index (Clean)	99.73	98.40	1.351%	4.95%	7.28%	25.08%	-0.27%	9.13	8.66	5.50
10 Plus Bond Index (Return)	156.14	154.09	1.329%	5.02%	8.35%	29.35%	56.14%	9.13	8.66	5.50

## 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	100.14	4.00	167	104.14	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.30	2.03	148	104.33	0.00	5,616	5,745	5859
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.71	2.65	242	105.37	0.00	7,599	7,805	8006
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.12	2.77	225	108.90	0.00	3,682	3,907	4009
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	112.20	0.57	25	112.78	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	104.79	1.87	148	106.66	0.00	10,226	10,716	10907
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	107.65	0.63	42	108.28	0.00	3,999	4,266	4291
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	99.75	4.08	331	103.83	0.00	9,256	9,232	9610
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	97.16	1.05	87	98.21	0.00	7,700	7,482	7562
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.30	5.35	331	110.65	0.00	6,767	7,125	7487
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	96.62	1.83	148	98.44	0.00	11,809	11,409	11625
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	98.72	4.53	331	103.25	0.00	9,052	8,936	9346
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	99.07	2.72	184	101.79	0.00	11,745	11,636	11956

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	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	6.50%	32.90%	20.40%	7.50%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.80%	44.70%	27.70%	10.20%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.40%	13.90%	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	12.10%		38.00%	14.00%								
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.80%			5.60%	7.10%						5.50%	6.90%
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.00%	15.40%						12.20%	15.50%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.50%						9.60%	12.20%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	11.90%						9.50%	12.10%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	19.00%						14.80%	18.80%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	14.90%						11.90%	15.10%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.20%				19.40%	100.00%					19.30%	100.00%
									100%	100%	100%	100%	100%	100%					100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 13-Sep-2012	Previous Index Price 12-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	100.14	100.16	-0.019%	-0.104%	-0.764%	-0.859%	4.38	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	102.30	102.35	-0.054%	0.049%	1.461%	5.171%	1.00	0.58	0.58
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.71	102.73	-0.015%	0.237%	3.847%	9.906%	1.90	1.29	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.12	106.19	-0.061%	2.962%	6.621%		1.88	2.30	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	112.20	112.23	-0.024%	2.061%	3.272%	11.696%	3.75	2.71	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	104.79	104.47	0.311%	4.373%	6.488%	16.585%	3.16	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	107.65	106.88	0.722%	5.887%			3.81	4.39	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.75	98.84	0.921%	5.696%	7.955%	21.874%	4.55	5.24	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.16	96.08	1.127%	5.477%	7.303%	20.845%	4.90	5.91	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.30	104.20	1.053%	4.987%	7.002%	21.059%	4.99	5.73	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	96.62	95.54	1.125%	5.020%	7.431%	23.060%	5.04	6.45	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.72	97.67	1.075%	4.510%	7.302%	23.285%	5.20	6.53	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	99.07	97.75	1.350%	4.953%	7.277%	25.081%	5.50	9.13	8.66

Return Price Performance			Index Price 13-Sep-2012	Previous Index Price 12-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	104.14	104.14	0.005%	0.200%	1.019%	0.925%	4.38	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	104.33	104.37	-0.039%	0.219%	2.469%	3.524%	1.00	0.58	0.58
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.37	105.37	-0.004%	0.367%	4.605%	8.311%	1.90	1.29	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.90	108.95	-0.049%	3.039%	7.425%		1.88	2.30	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	112.78	112.78	-0.004%	2.326%	-2.590%	8.985%	3.75	2.71	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	106.66	106.32	0.317%	4.460%	7.394%	14.549%	3.16	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	108.28	107.50	0.733%	6.054%			3.81	4.39	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.83	102.90	0.897%	5.631%	8.674%	25.480%	4.55	5.24	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.21	97.12	1.126%	5.592%	8.301%	18.680%	4.90	5.91	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.65	109.53	1.016%	4.943%	7.918%	25.508%	4.99	5.73	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	98.44	97.36	1.117%	5.101%	8.389%	20.538%	5.04	6.45	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	103.25	102.19	1.041%	4.491%	8.125%	27.357%	5.20	6.53	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.79	100.46	1.329%	5.023%	8.351%	21.871%	5.50	9.13	8.66