

Irish Stock Exchange Daily Bond Index Report

Monday 1 October, 2012

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

Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 01-Oct-2012	Close Value 28-Sep-2012		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.93	101.72	0.207%	0.21%	0.21%	18.99%	1.93%	5.07	4.84	4.58
All Bond Index (Return)	149.65	149.29	0.239%	0.24%	0.24%	23.24%	49.65%	5.07	4.84	4.58
Under 3 Bond Index (Clean)	101.33	101.26	0.066%	0.07%	0.07%	7.39%	1.33%	1.24	1.22	1.77
Under 3 Bond Index (Return)	139.73	139.59	0.100%	0.10%	0.10%	11.62%	39.73%	1.24	1.22	1.77
Under 5 Bond Index (Clean)	106.74	106.65	0.086%	0.09%	0.09%	10.58%	6.74%	2.02	1.97	2.56
Under 5 Bond Index (Return)	148.10	147.92	0.120%	0.12%	0.12%	14.66%	48.10%	2.02	1.97	2.56
Under 10 Bond Index (Clean)	102.49	102.28	0.204%	0.20%	0.20%	17.96%	2.49%	4.45	4.26	4.34
Under 10 Bond Index (Return)	146.79	146.45	0.236%	0.24%	0.24%	22.13%	46.79%	4.45	4.26	4.34
5 Plus Bond Index (Clean)	101.03	100.76	0.263%	0.26%	0.26%	24.32%	1.03%	6.47	6.17	4.87
5 Plus Bond Index (Return)	152.86	152.41	0.295%	0.29%	0.29%	28.63%	52.86%	6.47	6.17	4.87
10 Plus Bond Index (Clean)	101.20	100.97	0.224%	0.22%	0.22%	26.93%	1.20%	9.12	8.65	5.34
10 Plus Bond Index (Return)	158.80	158.38	0.261%	0.26%	0.26%	31.55%	58.80%	9.12	8.65	5.34

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.00	0.02	1	100.02	4.38	0	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.01	2.27	166	104.28	0.00	5,616	5,729	5857
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.56	2.85	260	105.41	0.00	7,599	7,793	8009
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.31	3.00	243	109.31	0.00	3,714	3,943	4054
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.63	0.99	43	113.62	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.11	2.09	166	107.21	0.00	10,168	10,708	10921
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.34	0.90	60	109.25	0.00	3,981	4,313	4349
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.91	4.30	349	105.21	0.00	9,256	9,339	9738
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.30	1.27	105	99.56	0.00	7,710	7,579	7676
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.54	5.64	349	112.18	0.00	6,777	7,237	7621
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.46	2.05	166	99.50	0.00	11,809	11,508	11750
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.04	4.78	349	104.82	0.00	9,052	9,058	9491
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.53	2.99	202	103.52	0.00	11,745	11,808	12159

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.40%	32.80%	20.30%	7.40%			6.40%	32.70%	20.30%	7.40%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.80%	44.60%	27.70%	10.10%			8.70%	44.70%	27.80%	10.10%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.60%	14.00%	5.10%			4.40%	22.60%	14.10%	5.10%		
IE0004680173	0468017	8.25 Treas Bnd 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 Bnd 2016	Yes	No	Yes	Yes	No	No	12.00%		38.00%	13.90%			11.90%		37.90%	13.70%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.60%	7.10%		4.70%			5.50%	6.90%	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.30%		10.60%			12.30%	15.50%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.50%		8.40%			9.70%	12.20%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.90%		8.30%			9.60%	12.10%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	18.90%		12.80%			14.80%	18.70%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	14.90%		10.40%			11.90%	15.10%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				19.40%	100.00%	13.30%				19.40%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-Oct-2012	Previous Index Price 28-Sep-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	100.00	100.03	-0.025%	-0.025%	-0.025%	-0.995%	0.00	0.00	0.00
IE0031256328	3125632	5.0 Treas Bnd 2013	102.01	102.02	-0.010%	-0.010%	-0.010%	4.875%	1.21	0.54	0.53
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.56	102.46	0.096%	0.096%	0.096%	9.741%	1.95	1.24	1.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.31	106.19	0.121%	0.121%	0.121%		1.76	2.25	2.21
IE0004680173	0468017	8.25 Treas Bnd 2015	112.63	112.63	0.006%	0.006%	0.006%	12.126%	3.54	2.66	2.57
IE0006857530	0685753	4.6 Treas Bnd 2016	105.11	104.99	0.119%	0.119%	0.119%	16.944%	3.05	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.34	108.24	0.092%	0.092%	0.092%		3.66	4.35	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.91	100.20	0.706%	0.706%	0.706%	23.291%	4.33	5.20	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.30	98.21	0.095%	0.095%	0.095%	22.257%	4.70	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.54	106.39	0.136%	0.136%	0.136%	22.488%	4.78	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	97.46	97.19	0.278%	0.278%	0.278%	24.126%	4.91	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.04	99.87	0.165%	0.165%	0.165%	24.933%	4.99	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.53	100.31	0.224%	0.224%	0.224%	26.931%	5.34	9.12	8.65

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-Oct-2012	Previous Index Price 28-Sep-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	100.02	104.39	-4.181%	-4.181%	-4.181%	-3.065%	0.00	0.00	0.00
IE0031256328	3125632	5.0 Treas Bnd 2013	104.28	104.25	0.030%	0.030%	0.030%	3.483%	1.21	0.54	0.53
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.41	105.28	0.124%	0.124%	0.124%	8.354%	1.95	1.24	1.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.31	109.14	0.150%	0.150%	0.150%		1.76	2.25	2.21
IE0004680173	0468017	8.25 Treas Bnd 2015	113.62	113.54	0.066%	0.066%	0.066%	9.800%	3.54	2.66	2.57
IE0006857530	0685753	4.6 Treas Bnd 2016	107.21	107.04	0.152%	0.152%	0.152%	15.139%	3.05	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.25	109.10	0.134%	0.134%	0.134%		3.66	4.35	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.21	104.46	0.713%	0.713%	0.713%	27.150%	4.33	5.20	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.56	99.44	0.129%	0.129%	0.129%	20.313%	4.70	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.18	111.99	0.173%	0.173%	0.173%	27.248%	4.78	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	99.50	99.20	0.309%	0.309%	0.309%	21.836%	4.91	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.82	104.61	0.197%	0.197%	0.197%	29.288%	4.99	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.52	103.25	0.261%	0.261%	0.261%	23.943%	5.34	9.12	8.65