

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 October, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 02-Oct-2012	Previous Close Value 01-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.01	101.93	0.076%	0.28%	0.28%	19.08%	2.01%	5.06	4.84	4.57
All Bond Index (Return)	149.78	149.65	0.086%	0.33%	0.33%	23.35%	49.78%	5.06	4.84	4.57
Under 3 Bond Index (Clean)	101.44	101.33	0.115%	0.18%	0.18%	7.52%	1.44%	1.24	1.22	1.67
Under 3 Bond Index (Return)	139.90	139.73	0.124%	0.22%	0.22%	11.76%	39.90%	1.24	1.22	1.67
Under 5 Bond Index (Clean)	106.81	106.74	0.071%	0.16%	0.16%	10.66%	6.81%	2.01	1.96	2.52
Under 5 Bond Index (Return)	148.22	148.10	0.081%	0.20%	0.20%	14.76%	48.22%	2.01	1.96	2.52
Under 10 Bond Index (Clean)	102.56	102.49	0.074%	0.28%	0.28%	18.05%	2.56%	4.44	4.26	4.33
Under 10 Bond Index (Return)	146.92	146.79	0.084%	0.32%	0.32%	22.23%	46.92%	4.44	4.26	4.33
5 Plus Bond Index (Clean)	101.11	101.03	0.078%	0.34%	0.34%	24.42%	1.11%	6.46	6.16	4.86
5 Plus Bond Index (Return)	152.99	152.86	0.089%	0.38%	0.38%	28.74%	52.99%	6.46	6.16	4.86
10 Plus Bond Index (Clean)	101.29	101.20	0.087%	0.31%	0.31%	27.04%	1.29%	9.12	8.65	5.33
10 Plus Bond Index (Return)	158.95	158.80	0.098%	0.36%	0.36%	31.67%	58.95%	9.12	8.65	5.33

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.04	2.29	167	104.32	0.00	5,616	5,730	5859
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.82	2.86	261	105.68	0.00	7,599	7,813	8030
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.29	3.01	244	109.29	0.00	3,714	3,947	4059
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.69	1.01	44	113.69	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.11	2.11	167	107.22	0.00	10,168	10,688	10902
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.47	0.92	61	109.39	0.00	3,981	4,319	4355
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.79	4.32	350	105.11	0.00	9,256	9,329	9728
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.47	1.28	106	99.75	0.00	7,710	7,592	7691
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.77	5.66	350	112.42	0.00	6,777	7,236	7619
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.49	2.06	167	99.55	0.00	11,809	11,512	11756
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.15	4.80	350	104.94	0.00	9,052	9,065	9499
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.62	3.00	203	103.62	0.00	11,749	11,818	12171

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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				
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.40%	32.70%	20.30%	7.40%					6.40%	32.60%	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%					8.80%	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%		37.90%	13.80%					11.90%		37.80%	13.70%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.60%	7.10%				4.80%			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%			12.20%	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%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 02-Oct-2012	Previous Index Price 01-Oct-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	102.04	102.01	0.025%	0.015%	0.015%	4.901%	1.14	0.53	0.53
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.82	102.56	0.254%	0.349%	0.349%	10.019%	1.75	1.24	1.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.29	106.31	-0.026%	0.094%	0.094%		1.77	2.25	2.21
IE0004680173	0468017	8.25 Treas Bnd 2015	112.69	112.63	0.045%	0.051%	0.051%	12.177%	3.52	2.66	2.57
IE0006857530	0685753	4.6 Treas Bnd 2016	105.11	105.11	0.000%	0.119%	0.119%	16.944%	3.05	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.47	108.34	0.120%	0.212%	0.212%		3.63	4.34	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.79	100.91	-0.114%	0.591%	0.591%	23.150%	4.35	5.20	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.47	98.30	0.178%	0.273%	0.273%	22.474%	4.67	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.77	106.54	0.213%	0.350%	0.350%	22.749%	4.75	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	97.49	97.46	0.036%	0.314%	0.314%	24.171%	4.90	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.15	100.04	0.107%	0.272%	0.272%	25.067%	4.98	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.62	100.53	0.087%	0.311%	0.311%	27.041%	5.33	9.12	8.65

Return Price Performance			Index Price 02-Oct-2012	Previous Index Price 01-Oct-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.32	104.28	0.037%	0.067%	0.067%	3.522%	1.14	0.53	0.53
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.68	105.41	0.257%	0.382%	0.382%	8.633%	1.75	1.24	1.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.29	109.31	-0.014%	0.137%	0.137%		1.77	2.25	2.21
IE0004680173	0468017	8.25 Treas Bnd 2015	113.69	113.62	0.066%	0.132%	0.132%	9.873%	3.52	2.66	2.57
IE0006857530	0685753	4.6 Treas Bnd 2016	107.22	107.21	0.011%	0.163%	0.163%	15.152%	3.05	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.39	109.25	0.133%	0.267%	0.267%		3.63	4.34	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.11	105.21	-0.098%	0.615%	0.615%	27.026%	4.35	5.20	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.75	99.56	0.188%	0.317%	0.317%	20.539%	4.67	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.42	112.18	0.218%	0.391%	0.391%	27.524%	4.75	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	99.55	99.50	0.047%	0.357%	0.357%	21.893%	4.90	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.94	104.82	0.116%	0.314%	0.314%	29.439%	4.98	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.62	103.52	0.099%	0.359%	0.359%	24.065%	5.33	9.12	8.65