

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 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 05-Sep-2012	Previous Close Value 04-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.47	97.24	0.240%	0.40%	2.79%	13.78%	-2.53%	5.05	4.79	5.47
All Bond Index (Return)	142.79	142.44	0.246%	0.45%	3.66%	17.60%	42.79%	5.05	4.79	5.47
Under 3 Bond Index (Clean)	100.87	100.72	0.145%	0.19%	3.06%	6.91%	0.87%	1.30	1.27	2.24
Under 3 Bond Index (Return)	138.70	138.49	0.153%	0.25%	3.83%	10.80%	38.70%	1.30	1.27	2.24
Under 5 Bond Index (Clean)	104.92	104.59	0.316%	0.42%	2.99%	8.70%	4.92%	2.06	1.99	3.44
Under 5 Bond Index (Return)	145.19	144.73	0.321%	0.47%	3.79%	12.41%	45.19%	2.06	1.99	3.44
Under 10 Bond Index (Clean)	98.26	97.98	0.283%	0.44%	2.85%	13.09%	-1.75%	4.44	4.22	5.30
Under 10 Bond Index (Return)	140.43	140.03	0.289%	0.49%	3.69%	16.84%	40.43%	4.44	4.22	5.30
5 Plus Bond Index (Clean)	95.35	95.16	0.203%	0.39%	2.69%	17.33%	-4.65%	6.48	6.12	5.78
5 Plus Bond Index (Return)	144.01	143.71	0.211%	0.45%	3.61%	21.19%	44.01%	6.48	6.12	5.78
10 Plus Bond Index (Clean)	95.12	95.17	-0.047%	0.11%	2.33%	19.31%	-4.88%	9.06	8.55	6.04
10 Plus Bond Index (Return)	148.94	148.99	-0.031%	0.18%	3.36%	23.38%	48.94%	9.06	8.55	6.04

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	100.19	3.81	159	104.00	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.23	1.92	140	104.14	0.00	5,616	5,741	5849
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.57	2.56	234	105.13	0.00	7,599	7,794	7988
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.82	2.68	217	106.50	0.00	3,645	3,784	3882
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.70	0.39	17	111.09	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	101.20	1.76	140	102.96	0.00	10,182	10,304	10484
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	102.66	0.51	34	103.17	0.00	3,938	4,021	4041
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	95.01	3.98	323	98.99	0.00	9,256	8,794	9162
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.64	0.95	79	93.60	0.00	7,700	7,134	7207
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.53	5.22	323	105.75	0.00	6,767	6,802	7156
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.22	1.73	140	93.95	0.00	11,809	10,890	11094
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.78	4.43	323	99.21	0.00	9,052	8,579	8980
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.50	2.60	176	97.10	0.00	11,747	11,101	11407

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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	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	6.80%	33.10%	20.80%	7.80%			6.70%	33.00%	20.70%	7.70%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.20%	10.60%			9.20%	45.00%	28.30%	10.50%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.50%	21.80%	13.70%	5.10%			4.40%	21.90%	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	12.10%		37.30%	13.90%			12.00%		37.10%	13.80%		
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.70%			5.40%	7.00%		4.60%			5.30%	6.80%	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			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%	12.40%		8.30%			9.50%	12.20%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	11.90%		8.20%			9.40%	12.10%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.80%			14.70%	19.00%		12.70%			14.60%	18.80%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	15.00%		10.30%			11.80%	15.20%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.40%	100.00%	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 05-Sep-2012	Previous Index Price 04-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	100.19	100.23	-0.039%	-0.052%	-0.713%	-0.808%	5.08	0.05	0.05
IE0031256328	3125632	5.0 Treasury Bond 2013	102.23	102.30	-0.073%	-0.022%	1.389%	5.096%	1.26	0.60	0.60
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.57	102.47	0.098%	0.093%	3.697%	9.748%	2.04	1.31	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.82	103.23	0.576%	0.728%	4.307%		2.85	2.32	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	110.70	110.15	0.507%	0.699%	1.893%	10.205%	4.29	2.73	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	101.20	100.59	0.603%	0.792%	2.835%	12.585%	4.23	3.35	3.21
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.66	102.18	0.473%	0.977%			4.90	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	95.01	94.53	0.513%	0.678%	2.830%	16.088%	5.48	5.23	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.64	92.36	0.312%	0.570%	2.311%	15.223%	5.74	5.91	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.53	100.40	0.127%	0.234%	2.157%	15.579%	5.81	5.71	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	92.22	92.13	0.101%	0.242%	2.544%	17.462%	5.79	6.44	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.78	94.61	0.185%	0.341%	3.022%	18.367%	5.82	6.51	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.50	94.54	-0.048%	0.108%	2.325%	19.307%	6.04	9.06	8.55

Return Price Performance			Index Price 05-Sep-2012	Previous Index Price 04-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	104.00	104.02	-0.014%	0.065%	0.884%	0.789%	5.08	0.05	0.05
IE0031256328	3125632	5.0 Treasury Bond 2013	104.14	104.20	-0.059%	0.044%	2.291%	3.343%	1.26	0.60	0.60
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.13	105.02	0.106%	0.142%	4.370%	8.068%	2.04	1.31	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.50	105.89	0.573%	0.767%	5.057%		2.85	2.32	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	111.09	110.51	0.526%	0.801%	-4.042%	7.360%	4.29	2.73	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	102.96	102.34	0.606%	0.840%	3.672%	10.579%	4.23	3.35	3.21
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	103.17	102.67	0.485%	1.046%			4.90	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.99	98.50	0.505%	0.713%	3.614%	19.638%	5.48	5.23	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.60	93.30	0.322%	0.629%	3.211%	13.102%	5.74	5.91	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.75	105.61	0.136%	0.300%	3.143%	19.954%	5.81	5.71	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	93.95	93.84	0.112%	0.304%	3.442%	15.036%	5.79	6.44	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	99.21	99.02	0.191%	0.396%	3.887%	22.365%	5.82	6.51	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.10	97.13	-0.031%	0.183%	3.357%	16.254%	6.04	9.06	8.55