

Irish Stock Exchange Daily Bond Index Report

Thursday 6 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 06-Sep-2012	Previous Close Value 05-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	97.65	97.47	0.181%	0.58%	2.97%	13.99%	-2.36%	5.04	4.78	5.43
All Bond Index (Return)	143.06	142.79	0.189%	0.64%	3.85%	17.82%	43.06%	5.04	4.78	5.43
Under 3 Bond Index (Clean)	101.00	100.87	0.128%	0.32%	3.19%	7.04%	1.00%	1.29	1.27	2.14
Under 3 Bond Index (Return)	138.89	138.70	0.136%	0.38%	3.97%	10.95%	38.89%	1.29	1.27	2.14
Under 5 Bond Index (Clean)	105.20	104.92	0.258%	0.67%	3.26%	8.98%	5.20%	2.06	1.99	3.32
Under 5 Bond Index (Return)	145.57	145.19	0.264%	0.73%	4.06%	12.71%	45.57%	2.06	1.99	3.32
Under 10 Bond Index (Clean)	98.48	98.26	0.224%	0.67%	3.08%	13.34%	-1.53%	4.44	4.22	5.24
Under 10 Bond Index (Return)	140.76	140.43	0.231%	0.73%	3.93%	17.11%	40.76%	4.44	4.22	5.24
5 Plus Bond Index (Clean)	95.49	95.35	0.144%	0.53%	2.84%	17.50%	-4.51%	6.47	6.12	5.75
5 Plus Bond Index (Return)	144.23	144.01	0.153%	0.60%	3.77%	21.37%	44.23%	6.47	6.12	5.75
10 Plus Bond Index (Clean)	95.02	95.12	-0.106%	0.00%	2.22%	19.18%	-4.98%	9.06	8.54	6.05
10 Plus Bond Index (Return)	148.81	148.94	-0.087%	0.09%	3.27%	23.28%	48.81%	9.06	8.54	6.05

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	100.18	3.84	160	104.02	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.28	1.93	141	104.21	0.00	5,616	5,744	5853
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.67	2.58	235	105.25	0.00	7,599	7,802	7997
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.13	2.69	218	106.82	0.00	3,645	3,795	3893
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.42	0.41	18	110.84	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	101.68	1.78	141	103.45	0.00	10,182	10,353	10534
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	102.97	0.53	35	103.50	0.00	3,938	4,055	4076
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	95.28	4.00	324	99.28	0.00	9,256	8,819	9188
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	92.76	0.96	80	93.72	0.00	7,700	7,143	7217
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	100.80	5.24	324	106.03	0.00	6,767	6,820	7175
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	92.43	1.74	141	94.16	0.00	11,809	10,914	11119
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	94.84	4.44	324	99.28	0.00	9,052	8,585	8987
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	94.40	2.62	177	97.01	0.00	11,747	11,089	11397

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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				
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	6.70%	33.10%	20.70%	7.80%					6.70%	32.90%	20.70%	7.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.20%	44.90%	28.10%	10.50%					9.10%	45.00%	28.30%	10.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.50%	21.90%	13.70%	5.10%					4.50%	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	12.20%		37.30%	14.00%					12.00%		37.20%	13.80%				
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.10%				4.70%			5.40%	6.90%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.90%	15.40%				10.50%			12.10%	15.50%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.60%	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	13.00%				19.30%	100.00%			13.00%				19.30%	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 06-Sep-2012	Previous Index Price 05-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	100.18	100.19	-0.007%	-0.059%	-0.719%	-0.815%	5.05	0.05	0.05
IE0031256328	3125632	5.0 Treasury Bond 2013	102.28	102.23	0.052%	0.029%	1.441%	5.151%	1.16	0.60	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.67	102.57	0.102%	0.195%	3.804%	9.860%	1.96	1.31	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.13	103.82	0.297%	1.026%	4.617%		2.72	2.31	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	110.42	110.70	-0.253%	0.444%	1.636%	9.926%	4.39	2.73	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	101.68	101.20	0.477%	1.273%	3.326%	13.123%	4.08	3.35	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	102.97	102.66	0.307%	1.287%			4.83	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	95.28	95.01	0.284%	0.964%	3.122%	16.418%	5.43	5.23	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.76	92.64	0.126%	0.697%	2.441%	15.369%	5.72	5.90	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	100.80	100.53	0.266%	0.501%	2.429%	15.886%	5.76	5.71	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	92.43	92.22	0.219%	0.462%	2.769%	17.719%	5.75	6.44	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	94.84	94.78	0.066%	0.408%	3.090%	18.446%	5.81	6.51	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	94.40	94.50	-0.106%	0.002%	2.217%	19.181%	6.05	9.06	8.54

Return Price Performance			Index Price 06-Sep-2012	Previous Index Price 05-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	104.02	104.00	0.015%	0.081%	0.899%	0.804%	5.05	0.05	0.05
IE0031256328	3125632	5.0 Treasury Bond 2013	104.21	104.14	0.063%	0.108%	2.355%	3.409%	1.16	0.60	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.25	105.13	0.110%	0.252%	4.485%	8.188%	1.96	1.31	1.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.82	106.50	0.300%	1.070%	5.372%		2.72	2.31	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	110.84	111.09	-0.232%	0.567%	-4.265%	7.111%	4.39	2.73	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	103.45	102.96	0.481%	1.325%	4.171%	11.111%	4.08	3.35	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	103.50	103.17	0.320%	1.369%			4.83	4.39	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.28	98.99	0.286%	1.001%	3.910%	19.980%	5.43	5.23	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	93.72	93.60	0.138%	0.768%	3.353%	13.258%	5.72	5.90	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.03	105.75	0.268%	0.568%	3.419%	20.275%	5.76	5.71	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	94.16	93.95	0.228%	0.533%	3.677%	15.298%	5.75	6.44	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	99.28	99.21	0.077%	0.473%	3.967%	22.459%	5.81	6.51	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.01	97.10	-0.088%	0.095%	3.267%	16.152%	6.05	9.06	8.54