

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 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 11-Sep-2012	Previous Close Value 10-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	99.06	99.08	-0.023%	2.03%	4.46%	15.64%	-0.94%	5.06	4.81	5.15
All Bond Index (Return)	145.17	145.19	-0.009%	2.13%	5.39%	19.56%	45.17%	5.06	4.81	5.15
Under 3 Bond Index (Clean)	101.19	101.14	0.055%	0.52%	3.39%	7.25%	1.19%	1.29	1.27	1.97
Under 3 Bond Index (Return)	139.24	139.14	0.066%	0.63%	4.23%	11.23%	39.24%	1.29	1.27	1.97
Under 5 Bond Index (Clean)	105.96	105.89	0.066%	1.40%	4.00%	9.77%	5.96%	2.06	2.00	2.96
Under 5 Bond Index (Return)	146.69	146.58	0.077%	1.51%	4.86%	13.58%	46.69%	2.06	2.00	2.96
Under 10 Bond Index (Clean)	99.91	99.88	0.026%	2.13%	4.58%	14.99%	-0.09%	4.46	4.25	4.92
Under 10 Bond Index (Return)	142.84	142.79	0.038%	2.22%	5.47%	18.84%	42.84%	4.46	4.25	4.92
5 Plus Bond Index (Clean)	97.20	97.27	-0.066%	2.34%	4.69%	19.61%	-2.80%	6.48	6.14	5.47
5 Plus Bond Index (Return)	146.85	146.92	-0.050%	2.43%	5.65%	23.58%	46.85%	6.48	6.14	5.47
10 Plus Bond Index (Clean)	96.36	96.69	-0.349%	1.41%	3.66%	20.86%	-3.64%	9.08	8.57	5.89
10 Plus Bond Index (Return)	150.96	151.45	-0.324%	1.54%	4.76%	25.05%	50.96%	9.08	8.57	5.89

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	3.96	165	104.10	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.36	2.00	146	104.36	0.00	5,616	5,749	5861
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.70	2.63	240	105.33	0.00	7,599	7,804	8004
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.87	2.75	223	107.62	0.00	3,673	3,849	3950
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.87	0.53	23	111.40	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	103.32	1.84	146	105.16	0.00	10,186	10,524	10712
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	105.14	0.60	40	105.74	0.00	3,926	4,128	4152
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	96.92	4.06	329	100.97	0.00	9,256	8,970	9345
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	94.61	1.03	85	95.64	0.00	7,700	7,285	7364
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	102.80	5.32	329	108.11	0.00	6,767	6,956	7316
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	94.17	1.80	146	95.97	0.00	11,809	11,120	11333
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	96.57	4.51	329	101.07	0.00	9,052	8,741	9149
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	95.72	2.69	182	98.41	0.00	11,747	11,245	11561

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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	6.70%	33.00%	20.60%	7.70%			6.60%	32.90%	20.50%	7.60%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	9.00%	44.80%	27.90%	10.40%			9.00%	44.90%	28.00%	10.40%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.50%	22.10%	13.80%	5.10%			4.50%	22.20%	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%		37.70%	14.00%			12.10%		37.50%	13.90%			
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%	15.30%		10.50%			12.10%	15.50%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	12.50%		8.30%			9.50%	12.20%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	11.90%		8.20%			9.50%	12.10%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	19.00%		12.80%			14.70%	18.80%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.60%	15.00%		10.30%			11.90%	15.20%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.00%				19.20%	100.00%	13.00%				19.20%	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 11-Sep-2012	Previous Index Price 10-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%	-0.098%	-0.758%	-0.853%	5.26	0.04	0.04
IE0031256328	3125632	5.0 Treasury Bond 2013	102.36	102.35	0.012%	0.110%	1.522%	5.235%	0.97	0.59	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.70	102.62	0.080%	0.224%	3.834%	9.892%	1.93	1.30	1.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.87	104.80	0.072%	1.749%	5.365%		2.41	2.31	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	110.87	111.10	-0.209%	0.850%	2.046%	10.370%	4.22	2.72	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	103.32	103.23	0.084%	2.903%	4.990%	14.944%	3.59	3.34	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	105.14	105.19	-0.043%	3.418%			4.35	4.39	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	96.92	96.99	-0.075%	2.697%	4.892%	18.416%	5.10	5.23	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	94.61	94.58	0.034%	2.705%	4.484%	17.670%	5.37	5.91	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.80	102.76	0.036%	2.495%	4.461%	18.185%	5.41	5.72	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	94.17	94.14	0.029%	2.359%	4.709%	19.942%	5.45	6.44	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	96.57	96.56	0.013%	2.234%	4.965%	20.600%	5.54	6.52	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	95.72	96.06	-0.349%	1.406%	3.651%	20.854%	5.89	9.08	8.57

Return Price Performance			Index Price 11-Sep-2012	Previous Index Price 10-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	104.10	104.09	0.004%	0.159%	0.978%	0.883%	5.26	0.04	0.04
IE0031256328	3125632	5.0 Treasury Bond 2013	104.36	104.33	0.025%	0.253%	2.504%	3.558%	0.97	0.59	0.59
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.33	105.24	0.088%	0.333%	4.570%	8.275%	1.93	1.30	1.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.62	107.53	0.082%	1.834%	6.169%		2.41	2.31	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	111.40	111.61	-0.187%	1.076%	-3.781%	7.653%	4.22	2.72	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	105.16	105.06	0.095%	2.991%	5.883%	12.938%	3.59	3.34	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	105.74	105.77	-0.028%	3.566%			4.35	4.39	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.97	101.03	-0.059%	2.727%	5.686%	22.030%	5.10	5.23	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	95.64	95.59	0.047%	2.822%	5.461%	15.567%	5.37	5.91	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.11	108.06	0.050%	2.542%	5.448%	22.635%	5.41	5.72	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	95.97	95.93	0.042%	2.462%	5.667%	17.511%	5.45	6.44	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	101.07	101.05	0.026%	2.287%	5.844%	24.670%	5.54	6.52	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	98.41	98.73	-0.324%	1.538%	4.756%	17.827%	5.89	9.08	8.57