

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 September, 2012

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

Bond Indices Performance

Index	Close Value 12-Sep-2012	Previous Close Value 11-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	100.35	99.06	1.298%	3.36%	5.82%	17.14%	0.35%	5.07	4.84	4.89
All Bond Index (Return)	147.03	145.17	1.276%	3.43%	6.73%	21.08%	47.03%	5.07	4.84	4.89
Under 3 Bond Index (Clean)	101.48	101.19	0.288%	0.81%	3.69%	7.56%	1.48%	1.29	1.26	1.74
Under 3 Bond Index (Return)	139.64	139.24	0.292%	0.93%	4.53%	11.55%	39.64%	1.29	1.26	1.74
Under 5 Bond Index (Clean)	106.59	105.96	0.598%	2.01%	4.63%	10.42%	6.59%	2.06	2.00	2.66
Under 5 Bond Index (Return)	147.57	146.69	0.598%	2.11%	5.49%	14.26%	47.57%	2.06	2.00	2.66
Under 10 Bond Index (Clean)	101.08	99.91	1.175%	3.33%	5.81%	16.34%	1.08%	4.46	4.27	4.65
Under 10 Bond Index (Return)	144.49	142.84	1.157%	3.40%	6.69%	20.21%	44.49%	4.46	4.27	4.65
5 Plus Bond Index (Clean)	98.79	97.20	1.633%	4.01%	6.40%	21.57%	-1.21%	6.49	6.17	5.22
5 Plus Bond Index (Return)	149.20	146.85	1.598%	4.06%	7.34%	25.55%	49.20%	6.49	6.17	5.22
10 Plus Bond Index (Clean)	98.40	96.36	2.118%	3.55%	5.85%	23.42%	-1.60%	9.11	8.62	5.65
10 Plus Bond Index (Return)	154.09	150.96	2.075%	3.64%	6.93%	27.65%	54.09%	9.11	8.62	5.65

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	100.16	3.98	166	104.14	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.35	2.01	147	104.37	0.00	5,616	5,748	5861
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.73	2.64	241	105.37	0.00	7,599	7,806	8007
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.19	2.76	224	108.95	0.00	3,682	3,900	4001
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	112.23	0.55	24	112.78	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	104.47	1.85	147	106.32	0.00	10,226	10,641	10830
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	106.88	0.62	41	107.50	0.00	3,963	4,196	4220
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	98.84	4.07	330	102.90	0.00	9,256	9,148	9524
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	96.08	1.04	86	97.12	0.00	7,700	7,398	7478
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	104.20	5.33	330	109.53	0.00	6,767	7,051	7412
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	95.54	1.81	147	97.36	0.00	11,809	11,282	11496
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	97.67	4.52	330	102.19	0.00	9,052	8,841	9250
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	97.75	2.71	183	100.46	0.00	11,745	11,483	11801

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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
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	6.60%	32.90%	20.50%	7.60%			6.50%	32.80%	20.40%	7.50%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.90%	44.70%	27.80%	10.30%			8.90%	44.80%	27.90%	10.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.50%	22.30%	13.90%	5.10%			4.50%	22.40%	13.90%	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%		37.90%	14.00%			12.00%		37.70%	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	10.50%			12.00%	15.40%		10.60%			12.20%	15.60%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.70%	12.50%		8.30%			9.60%	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%	14.90%		10.30%			11.80%	15.10%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				19.30%	100.00%	13.10%				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 12-Sep-2012	Previous Index Price 11-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	100.16	100.14	0.013%	-0.085%	-0.745%	-0.841%	4.18	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	102.35	102.36	-0.007%	0.103%	1.515%	5.228%	0.93	0.58	0.58
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.73	102.70	0.027%	0.252%	3.862%	9.922%	1.89	1.29	1.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.19	104.87	1.254%	3.025%	6.686%		1.86	2.30	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	112.23	110.87	1.226%	2.086%	3.297%	11.723%	3.75	2.71	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	104.47	103.32	1.113%	4.049%	6.158%	16.223%	3.25	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	106.88	105.14	1.653%	5.128%			3.98	4.39	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	98.84	96.92	1.981%	4.731%	6.970%	20.762%	4.72	5.24	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	96.08	94.61	1.554%	4.301%	6.107%	19.498%	5.10	5.91	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	104.20	102.80	1.365%	3.894%	5.887%	19.798%	5.18	5.72	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	95.54	94.17	1.458%	3.851%	6.236%	21.691%	5.22	6.45	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	97.67	96.57	1.139%	3.398%	6.161%	21.974%	5.36	6.53	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	97.75	95.72	2.119%	3.554%	5.847%	23.415%	5.65	9.11	8.62

Return Price Performance			Index Price 12-Sep-2012	Previous Index Price 11-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	104.14	104.10	0.037%	0.195%	1.015%	0.920%	4.18	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	104.37	104.36	0.006%	0.258%	2.510%	3.564%	0.93	0.58	0.58
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.37	105.33	0.037%	0.371%	4.608%	8.315%	1.89	1.29	1.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.95	107.62	1.233%	3.089%	7.478%		1.86	2.30	2.26
IE0004680173	0468017	8.25 Treas Bond 2015	112.78	111.40	1.241%	2.330%	-2.587%	8.988%	3.75	2.71	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	106.32	105.16	1.106%	4.130%	7.055%	14.187%	3.25	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	107.50	105.74	1.657%	5.282%			3.98	4.39	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.90	100.97	1.913%	4.692%	7.708%	24.365%	4.72	5.24	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.12	95.64	1.550%	4.416%	7.095%	17.358%	5.10	5.91	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.53	108.11	1.313%	3.888%	6.832%	24.245%	5.18	5.72	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	97.36	95.97	1.443%	3.941%	7.192%	19.207%	5.22	6.45	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	102.19	101.07	1.102%	3.414%	7.011%	26.044%	5.36	6.53	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.46	98.41	2.075%	3.645%	6.930%	20.272%	5.65	9.11	8.62