

# Irish Stock Exchange Daily Bond Index Report

Monday 24 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 24-Sep-2012	Previous Close Value 21-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.63	102.55	0.080%	5.71%	8.23%	19.80%	2.63%	5.09	4.88	4.45
All Bond Index (Return)	150.51	150.33	0.115%	5.88%	9.26%	23.95%	50.51%	5.09	4.88	4.45
Under 3 Bond Index (Clean)	101.67	101.59	0.073%	0.99%	3.87%	7.76%	1.67%	1.26	1.24	1.54
Under 3 Bond Index (Return)	140.08	139.93	0.106%	1.24%	4.86%	11.90%	40.08%	1.26	1.24	1.54
Under 5 Bond Index (Clean)	107.24	107.20	0.041%	2.63%	5.27%	11.10%	7.24%	2.04	1.99	2.35
Under 5 Bond Index (Return)	148.66	148.55	0.075%	2.87%	6.27%	15.10%	48.66%	2.04	1.99	2.35
Under 10 Bond Index (Clean)	103.15	103.07	0.079%	5.45%	7.97%	18.72%	3.15%	4.47	4.29	4.20
Under 10 Bond Index (Return)	147.59	147.42	0.113%	5.62%	8.98%	22.79%	47.59%	4.47	4.29	4.20
5 Plus Bond Index (Clean)	101.81	101.71	0.098%	7.19%	9.66%	25.29%	1.81%	6.49	6.20	4.75
5 Plus Bond Index (Return)	153.87	153.66	0.134%	7.32%	10.70%	29.48%	53.87%	6.49	6.20	4.75
10 Plus Bond Index (Clean)	102.11	102.02	0.091%	7.47%	9.85%	28.08%	2.11%	9.15	8.70	5.24
10 Plus Bond Index (Return)	160.03	159.82	0.131%	7.64%	11.05%	32.57%	60.03%	9.15	8.70	5.24

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.04	4.27	178	104.30	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.24	2.18	159	104.41	0.00	5,616	5,742	5864
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.01	2.77	253	105.78	0.00	7,599	7,827	8038
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.63	2.91	236	109.54	0.00	3,707	3,952	4060
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.30	0.83	36	114.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.84	2.00	159	107.85	0.00	10,227	10,825	11030
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.67	0.80	53	110.47	0.00	3,997	4,384	4416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.47	4.22	342	105.68	0.00	9,256	9,391	9782
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.19	1.18	98	100.37	0.00	7,700	7,638	7729
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.35	5.53	342	112.88	0.00	6,783	7,281	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.11	1.96	159	100.07	0.00	11,809	11,586	11817
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.71	4.69	342	105.39	0.00	9,052	9,116	9540
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.44	2.89	195	104.33	0.00	11,745	11,914	12253

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting								
			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 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.40%	32.80%	20.20%	7.40%							6.40%	32.60%	20.20%	7.30%	
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.70%	27.60%	10.10%							8.70%	44.70%	27.70%	10.10%	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.50%	13.90%	5.10%							4.40%	22.60%	14.00%	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	12.10%		38.20%	13.90%							12.00%		38.00%	13.80%	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.90%			5.60%	7.10%						4.80%		5.50%	7.00%	
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%						10.30%		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%
						<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		

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## Bond Index Constituent

Clean Price Performance			Index Price 24-Sep-2012	Previous Index Price 21-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	100.04	100.05	-0.013%	-0.204%	-0.863%	-0.958%	4.05	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	102.24	102.26	-0.020%	-0.013%	1.398%	5.107%	0.94	0.56	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.01	102.91	0.099%	0.527%	4.147%	10.224%	1.64	1.26	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.63	106.46	0.155%	3.452%	7.128%		1.65	2.27	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.30	113.14	0.141%	3.061%	4.284%	12.790%	3.34	2.68	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	105.84	105.86	-0.011%	5.421%	7.559%	17.756%	2.85	3.31	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.67	109.47	0.183%	7.872%			3.39	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.47	101.26	0.205%	7.521%	9.820%	23.979%	4.22	5.22	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.19	99.05	0.149%	7.680%	9.545%	23.370%	4.54	5.89	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.35	107.18	0.159%	7.034%	9.088%	23.420%	4.65	5.72	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	98.11	98.03	0.082%	6.645%	9.093%	24.964%	4.80	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.71	100.82	-0.114%	6.614%	9.462%	25.766%	4.89	6.53	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.44	101.35	0.091%	7.466%	9.845%	28.076%	5.24	9.15	8.70

Return Price Performance			Index Price 24-Sep-2012	Previous Index Price 21-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	104.30	104.25	0.057%	0.357%	1.178%	1.083%	4.05	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	104.41	104.39	0.020%	0.304%	2.556%	3.611%	0.94	0.56	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.78	105.65	0.129%	0.765%	5.020%	8.741%	1.64	1.26	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.54	109.34	0.185%	3.646%	8.058%		1.65	2.27	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	114.13	113.90	0.200%	3.552%	-1.423%	10.290%	3.34	2.68	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.82	0.023%	5.627%	8.593%	15.828%	2.85	3.31	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.47	110.22	0.222%	8.192%			3.39	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.68	105.44	0.232%	7.522%	10.619%	27.726%	4.22	5.22	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.37	100.19	0.184%	7.917%	10.687%	21.293%	4.54	5.89	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.88	112.66	0.194%	7.059%	10.094%	28.038%	4.65	5.72	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	100.07	99.96	0.117%	6.843%	10.185%	22.535%	4.80	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.39	105.46	-0.070%	6.655%	10.364%	29.994%	4.89	6.53	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.33	104.19	0.131%	7.638%	11.049%	24.906%	5.24	9.15	8.70