

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 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 26-Sep-2012	Previous Close Value 25-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.68	102.55	-0.851%	4.73%	7.22%	18.70%	1.68%	5.07	4.84	4.63
All Bond Index (Return)	149.19	150.42	-0.815%	4.96%	8.30%	22.87%	49.19%	5.07	4.84	4.63
Under 3 Bond Index (Clean)	101.48	101.66	-0.178%	0.80%	3.68%	7.55%	1.48%	1.25	1.23	1.67
Under 3 Bond Index (Return)	139.85	140.08	-0.163%	1.08%	4.69%	11.72%	39.85%	1.25	1.23	1.67
Under 5 Bond Index (Clean)	106.79	107.22	-0.402%	2.20%	4.82%	10.63%	6.79%	2.03	1.98	2.54
Under 5 Bond Index (Return)	148.08	148.65	-0.382%	2.46%	5.85%	14.65%	48.08%	2.03	1.98	2.54
Under 10 Bond Index (Clean)	102.25	103.06	-0.784%	4.52%	7.03%	17.68%	2.25%	4.45	4.26	4.40
Under 10 Bond Index (Return)	146.37	147.47	-0.751%	4.74%	8.08%	21.77%	46.37%	4.45	4.26	4.40
5 Plus Bond Index (Clean)	100.64	101.71	-1.059%	5.95%	8.39%	23.84%	0.64%	6.47	6.17	4.93
5 Plus Bond Index (Return)	152.18	153.74	-1.015%	6.14%	9.48%	28.06%	52.18%	6.47	6.17	4.93
10 Plus Bond Index (Clean)	100.85	102.17	-1.288%	6.14%	8.49%	26.50%	0.85%	9.12	8.65	5.38
10 Plus Bond Index (Return)	158.15	160.14	-1.238%	6.38%	9.75%	31.01%	58.15%	9.12	8.65	5.38

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	100.03	4.32	180	104.34	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.12	2.21	161	104.32	0.00	5,616	5,735	5859
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.85	2.80	255	105.64	0.00	7,599	7,815	8027
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.26	2.93	238	109.19	0.00	3,706	3,939	4047
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.80	0.87	38	113.67	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.99	2.03	161	107.02	0.00	10,203	10,738	10945
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.22	0.83	55	109.04	0.00	3,982	4,326	4359
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.25	4.24	344	104.49	0.00	9,256	9,279	9671
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.10	1.21	100	99.30	0.00	7,710	7,554	7646
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.27	5.56	344	111.83	0.00	6,793	7,208	7585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	96.89	1.99	161	98.88	0.00	11,809	11,442	11676
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	99.72	4.71	344	104.44	0.00	9,052	9,027	9453
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.19	2.92	197	103.10	0.00	11,745	11,767	12110

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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	No	No	No	No	No	No																
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.50%	32.80%	20.30%	7.40%					6.40%	32.70%	20.30%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.80%	44.70%	27.70%	10.10%					8.80%	44.70%	27.80%	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%		38.00%	13.90%					12.00%		37.90%	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	10.40%			12.00%	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%			9.60%	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%			14.80%	18.90%				12.80%			14.70%	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	13.20%				19.40%	100.00%			13.30%				19.40%	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 26-Sep-2012	Previous Index Price 25-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	100.03	100.03	0.000%	-0.215%	-0.875%	-0.970%	6.21	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	102.12	102.23	-0.112%	-0.130%	1.279%	4.983%	1.07	0.55	0.54
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.85	102.95	-0.099%	0.369%	3.983%	10.051%	1.74	1.25	1.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.26	106.72	-0.429%	3.095%	6.759%		1.79	2.26	2.22
IE0004680173	0468017	8.25 Treas Bnd 2015	112.80	113.40	-0.533%	2.605%	3.822%	12.291%	3.50	2.67	2.58
IE0006857530	0685753	4.6 Treas Bnd 2016	104.99	105.80	-0.766%	4.572%	6.692%	16.807%	3.09	3.30	3.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.22	109.56	-1.230%	6.443%			3.69	4.35	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.25	101.40	-1.129%	6.231%	8.502%	22.491%	4.45	5.21	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.10	99.12	-1.031%	6.492%	8.336%	22.008%	4.73	5.88	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.27	107.08	-0.756%	5.955%	7.987%	22.175%	4.83	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	96.89	97.97	-1.100%	5.315%	7.733%	23.406%	5.00	6.42	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	99.72	100.55	-0.818%	5.574%	8.395%	24.540%	5.04	6.51	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.19	101.50	-1.288%	6.139%	8.490%	26.495%	5.38	9.12	8.65

Return Price Performance			Index Price 26-Sep-2012	Previous Index Price 25-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	104.34	104.32	0.023%	0.392%	1.213%	1.117%	6.21	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	104.32	104.42	-0.098%	0.214%	2.464%	3.519%	1.07	0.55	0.54
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.64	105.73	-0.087%	0.631%	4.880%	8.596%	1.74	1.25	1.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.19	109.64	-0.406%	3.321%	7.719%		1.79	2.26	2.22
IE0004680173	0468017	8.25 Treas Bnd 2015	113.67	114.25	-0.509%	3.139%	-1.816%	9.850%	3.50	2.67	2.58
IE0006857530	0685753	4.6 Treas Bnd 2016	107.02	107.82	-0.739%	4.817%	7.760%	14.939%	3.09	3.30	3.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.04	110.38	-1.207%	6.799%			3.69	4.35	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.49	105.62	-1.073%	6.308%	9.370%	26.284%	4.45	5.21	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.30	100.31	-1.007%	6.766%	9.506%	19.999%	4.73	5.88	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.83	112.62	-0.704%	6.064%	9.070%	26.847%	4.83	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	98.88	99.94	-1.066%	5.564%	8.866%	21.068%	5.00	6.42	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.44	105.24	-0.769%	5.688%	9.364%	28.816%	5.04	6.51	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.10	104.40	-1.239%	6.376%	9.747%	23.441%	5.38	9.12	8.65