

Irish Stock Exchange Weekly Bond Index Report

Friday 21 September, 2012

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

Bond Indices Performance

Index	Close Value 21-Sep-2012	Week to Date 14-Sep-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	102.55	1.29%	5.63%	8.14%	19.71%	2.55%	5.09	4.88	4.46	
All Bond Index (Return)	150.33	1.34%	5.76%	9.13%	23.81%	50.33%	5.09	4.88	4.46	
Under 3 Bond Index (Clean)	101.59	0.06%	0.91%	3.80%	7.68%	1.59%	1.26	1.24	1.61	
Under 3 Bond Index (Return)	139.93	0.13%	1.13%	4.75%	11.78%	39.93%	1.26	1.24	1.61	
Under 5 Bond Index (Clean)	107.20	0.36%	2.59%	5.22%	11.05%	7.20%	2.04	2.00	2.37	
Under 5 Bond Index (Return)	148.55	0.43%	2.79%	6.19%	15.01%	48.55%	2.04	2.00	2.37	
Under 10 Bond Index (Clean)	103.07	1.19%	5.36%	7.89%	18.63%	3.07%	4.47	4.29	4.22	
Under 10 Bond Index (Return)	147.42	1.24%	5.50%	8.86%	22.65%	47.42%	4.47	4.29	4.22	
5 Plus Bond Index (Clean)	101.71	1.73%	7.09%	9.55%	25.16%	1.71%	6.49	6.20	4.77	
5 Plus Bond Index (Return)	153.66	1.77%	7.18%	10.55%	29.31%	53.66%	6.49	6.20	4.77	
10 Plus Bond Index (Clean)	102.02	1.97%	7.37%	9.75%	27.96%	2.02%	9.15	8.70	5.25	
10 Plus Bond Index (Return)	159.82	2.02%	7.50%	10.90%	32.39%	59.82%	9.15	8.70	5.25	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.05	4.20	175	104.25	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.26	2.14	156	104.39	0.00	5,616	5,743	5863
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.91	2.74	250	105.65	0.00	7,599	7,820	8028
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.46	2.87	233	109.34	0.00	3,707	3,919	4025
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.14	0.76	33	113.90	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.86	1.97	156	107.82	0.00	10,227	10,826	11027
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.47	0.75	50	110.22	0.00	3,997	4,376	4406
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.26	4.18	339	105.44	0.00	9,256	9,372	9759
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.05	1.15	95	100.19	0.00	7,700	7,627	7715
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.18	5.48	339	112.66	0.00	6,783	7,269	7641
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.03	1.92	156	99.96	0.00	11,809	11,576	11804
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.82	4.64	339	105.46	0.00	9,052	9,126	9547
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.35	2.84	192	104.19	0.00	11,745	11,904	12237

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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						
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%	20.30%	7.40%			6.40%	32.70%	20.30%	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%	44.80%	27.70%	10.10%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.40%	13.80%	5.00%			4.40%	22.50%	13.90%	5.00%		
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%		38.10%	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%			11.80%	14.90%		10.40%			12.00%	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%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Sep-2012	Week to Date 14-Sep-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.05	-0.08%	-0.19%	-0.85%	-0.95%	4.04	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	102.26	-0.10%	0.01%	1.42%	5.13%	0.92	0.56	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.91	0.01%	0.43%	4.04%	10.12%	1.72	1.27	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	0.37%	3.29%	6.96%		1.72	2.27	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.14	0.51%	2.92%	4.14%	12.63%	3.40	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	105.86	0.85%	5.43%	7.57%	17.77%	2.84	3.31	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.47	1.60%	7.68%			3.43	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.26	1.68%	7.30%	9.59%	23.72%	4.26	5.23	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.05	1.81%	7.52%	9.38%	23.19%	4.57	5.90	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.18	1.53%	6.86%	8.92%	23.22%	4.68	5.72	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	98.03	1.48%	6.56%	9.00%	24.86%	4.81	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.82	1.93%	6.74%	9.59%	25.91%	4.87	6.53	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.35	1.97%	7.37%	9.75%	27.96%	5.25	9.15	8.70

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Sep-2012	Week to Date 14-Sep-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	104.25	0.08%	0.30%	1.12%	1.03%	4.04	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	104.39	-0.01%	0.28%	2.54%	3.59%	0.92	0.56	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.65	0.08%	0.64%	4.88%	8.60%	1.72	1.27	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.34	0.44%	3.45%	7.86%		1.72	2.27	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.90	0.65%	3.35%	-1.62%	10.07%	3.40	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	0.92%	5.60%	8.57%	15.80%	2.84	3.31	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.22	1.68%	7.95%			3.43	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.44	1.69%	7.27%	10.36%	27.43%	4.26	5.23	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.19	1.88%	7.72%	10.48%	21.07%	4.57	5.90	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.66	1.55%	6.85%	9.88%	27.79%	4.68	5.72	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	99.96	1.54%	6.72%	10.06%	22.39%	4.81	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.46	1.94%	6.73%	10.44%	30.09%	4.87	6.53	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.19	2.02%	7.50%	10.90%	24.74%	5.25	9.15	8.70