

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 September, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 19-Sep-2012	Previous Close Value 18-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.79	101.29	0.493%	4.85%	7.34%	18.83%	1.79%	5.08	4.86	4.61
All Bond Index (Return)	149.22	148.49	0.492%	4.98%	8.32%	22.89%	49.22%	5.08	4.86	4.61
Under 3 Bond Index (Clean)	101.47	101.47	0.007%	0.79%	3.68%	7.55%	1.47%	1.27	1.25	1.71
Under 3 Bond Index (Return)	139.74	139.71	0.019%	1.00%	4.60%	11.63%	39.74%	1.27	1.25	1.71
Under 5 Bond Index (Clean)	106.86	106.77	0.084%	2.27%	4.89%	10.71%	6.86%	2.04	1.99	2.53
Under 5 Bond Index (Return)	148.06	147.92	0.094%	2.45%	5.84%	14.64%	48.06%	2.04	1.99	2.53
Under 10 Bond Index (Clean)	102.42	101.89	0.520%	4.70%	7.21%	17.88%	2.42%	4.47	4.28	4.36
Under 10 Bond Index (Return)	146.48	145.72	0.519%	4.82%	8.16%	21.87%	46.48%	4.47	4.28	4.36
5 Plus Bond Index (Clean)	100.77	100.08	0.683%	6.09%	8.53%	24.00%	0.77%	6.49	6.18	4.91
5 Plus Bond Index (Return)	152.24	151.21	0.677%	6.18%	9.52%	28.11%	52.24%	6.49	6.18	4.91
10 Plus Bond Index (Clean)	100.58	100.27	0.311%	5.85%	8.20%	26.16%	0.58%	9.13	8.66	5.41
10 Plus Bond Index (Return)	157.58	157.08	0.316%	5.99%	9.35%	30.54%	57.58%	9.13	8.66	5.41

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.08	4.15	173	104.22	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.28	2.11	154	104.39	0.00	5,616	5,744	5862
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.81	2.72	248	105.53	0.00	7,599	7,812	8019
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.07	2.85	231	108.92	0.00	3,682	3,902	4007
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.87	0.71	31	113.58	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.19	1.94	154	107.13	0.00	10,211	10,758	10957
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.55	0.72	48	109.27	0.00	3,973	4,324	4352
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.54	4.16	337	104.70	0.00	9,256	9,306	9690
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.06	1.12	93	99.18	0.00	7,700	7,551	7637
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.27	5.45	337	111.72	0.00	6,783	7,208	7577
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.43	1.90	154	99.32	0.00	11,809	11,505	11729
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	99.83	4.62	337	104.45	0.00	9,052	9,037	9454
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	99.92	2.81	190	102.73	0.00	11,745	11,737	12067

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Bond Index Constituent

Clean Price Performance			Index Price 19-Sep-2012	Previous Index Price 18-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	100.08	100.11	-0.034%	-0.166%	-0.826%	-0.921%	4.01	0.02	0.02
IE0031256328	3125632	5.0 Treas Bnd 2013	102.28	102.28	-0.008%	0.026%	1.438%	5.148%	0.93	0.56	0.56
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.81	102.79	0.022%	0.335%	3.948%	10.013%	1.80	1.27	1.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.07	106.07	-0.003%	2.911%	6.568%		1.89	2.28	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	112.87	112.86	0.009%	2.665%	3.883%	12.357%	3.50	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	105.19	104.97	0.210%	4.771%	6.895%	17.030%	3.04	3.32	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.55	108.06	0.451%	6.767%			3.62	4.37	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.54	99.80	0.747%	6.538%	8.815%	22.845%	4.40	5.23	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.06	97.36	0.724%	6.450%	8.294%	21.961%	4.74	5.90	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.27	105.65	0.582%	5.958%	7.990%	22.178%	4.83	5.72	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	97.43	96.57	0.887%	5.897%	8.328%	24.088%	4.91	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	99.83	98.84	1.004%	5.687%	8.511%	24.674%	5.03	6.53	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	99.92	99.61	0.311%	5.853%	8.197%	26.154%	5.41	9.13	8.66

Return Price Performance			Index Price 19-Sep-2012	Previous Index Price 18-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	104.22	104.23	-0.010%	0.278%	1.098%	1.003%	4.01	0.02	0.02
IE0031256328	3125632	5.0 Treas Bnd 2013	104.39	104.38	0.007%	0.277%	2.528%	3.583%	0.93	0.56	0.56
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.53	105.50	0.031%	0.524%	4.768%	8.481%	1.80	1.27	1.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.92	108.91	0.009%	3.060%	7.447%		1.89	2.28	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.58	113.54	0.028%	3.053%	-1.899%	9.759%	3.50	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	107.13	106.90	0.218%	4.926%	7.873%	15.060%	3.04	3.32	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.27	108.77	0.462%	7.018%			3.62	4.37	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.70	103.94	0.729%	6.515%	9.584%	26.530%	4.40	5.23	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.18	98.46	0.728%	6.635%	9.371%	19.852%	4.74	5.90	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.72	111.08	0.568%	5.958%	8.962%	26.721%	4.83	5.72	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	99.32	98.45	0.884%	6.043%	9.360%	21.618%	4.91	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.45	103.44	0.973%	5.700%	9.376%	28.830%	5.03	6.53	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.73	102.40	0.316%	5.990%	9.349%	22.994%	5.41	9.13	8.66