

Irish Stock Exchange Daily Bond Index Report

Friday 21 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 21-Sep-2012	Previous Close Value 20-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.55	102.54	0.006%	5.63%	8.14%	19.71%	2.55%	5.09	4.88	4.46
All Bond Index (Return)	150.33	150.31	0.018%	5.76%	9.13%	23.81%	50.33%	5.09	4.88	4.46
Under 3 Bond Index (Clean)	101.59	101.66	-0.067%	0.91%	3.80%	7.68%	1.59%	1.26	1.24	1.61
Under 3 Bond Index (Return)	139.93	140.01	-0.054%	1.13%	4.75%	11.78%	39.93%	1.26	1.24	1.61
Under 5 Bond Index (Clean)	107.20	107.34	-0.128%	2.59%	5.22%	11.05%	7.20%	2.04	2.00	2.37
Under 5 Bond Index (Return)	148.55	148.72	-0.113%	2.79%	6.19%	15.01%	48.55%	2.04	2.00	2.37
Under 10 Bond Index (Clean)	103.07	103.14	-0.066%	5.36%	7.89%	18.63%	3.07%	4.47	4.29	4.22
Under 10 Bond Index (Return)	147.42	147.50	-0.052%	5.50%	8.86%	22.65%	47.42%	4.47	4.29	4.22
5 Plus Bond Index (Clean)	101.71	101.65	0.067%	7.09%	9.55%	25.16%	1.71%	6.49	6.20	4.77
5 Plus Bond Index (Return)	153.66	153.54	0.078%	7.18%	10.55%	29.31%	53.66%	6.49	6.20	4.77
10 Plus Bond Index (Clean)	102.02	101.54	0.471%	7.37%	9.75%	27.96%	2.02%	9.15	8.70	5.25
10 Plus Bond Index (Return)	159.82	159.07	0.473%	7.50%	10.90%	32.39%	59.82%	9.15	8.70	5.25

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	100.05	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

Irish Stock Exchange Daily Bond Index Report

Friday 21 September, 2012

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

Bond Index Constituent

Clean Price Performance			Index Price 21-Sep-2012	Previous Index Price 20-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	100.05	100.06	-0.012%	-0.191%	-0.850%	-0.945%	4.04	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	102.26	102.27	-0.010%	0.007%	1.418%	5.127%	0.92	0.56	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.91	102.93	-0.021%	0.427%	4.044%	10.115%	1.72	1.27	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	106.72	-0.241%	3.292%	6.963%		1.72	2.27	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.14	113.48	-0.300%	2.915%	4.136%	12.631%	3.40	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	105.86	106.09	-0.224%	5.433%	7.571%	17.770%	2.84	3.31	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.47	109.52	-0.050%	7.675%			3.43	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.26	101.45	-0.190%	7.301%	9.595%	23.725%	4.26	5.23	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.05	99.02	0.030%	7.520%	9.382%	23.186%	4.57	5.90	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.18	107.24	-0.053%	6.865%	8.915%	23.224%	4.68	5.72	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	98.03	98.09	-0.056%	6.558%	9.004%	24.862%	4.81	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.82	100.67	0.146%	6.735%	9.587%	25.910%	4.87	6.53	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.35	100.87	0.471%	7.368%	9.746%	27.960%	5.25	9.15	8.70

Return Price Performance			Index Price 21-Sep-2012	Previous Index Price 20-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	104.25	104.23	0.011%	0.300%	1.120%	1.025%	4.04	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	104.39	104.39	0.004%	0.283%	2.535%	3.590%	0.92	0.56	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.65	105.66	-0.011%	0.635%	4.884%	8.601%	1.72	1.27	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.34	109.58	-0.224%	3.455%	7.858%		1.72	2.27	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.90	114.21	-0.277%	3.345%	-1.620%	10.070%	3.40	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	108.05	-0.208%	5.602%	8.568%	15.801%	2.84	3.31	3.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.22	110.26	-0.036%	7.952%			3.43	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.44	105.62	-0.171%	7.272%	10.362%	27.430%	4.26	5.23	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.19	100.15	0.042%	7.720%	10.484%	21.071%	4.57	5.90	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.66	112.70	-0.037%	6.852%	9.880%	27.790%	4.68	5.72	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	99.96	100.00	-0.042%	6.718%	10.056%	22.392%	4.81	6.44	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.46	105.30	0.153%	6.730%	10.442%	30.085%	4.87	6.53	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.19	103.70	0.473%	7.497%	10.903%	24.742%	5.25	9.15	8.70