

Irish Stock Exchange Weekly Bond Index Report

Friday 28 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 28-Sep-2012	Week to Date 21-Sep-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	101.72	-0.80%	4.78%	7.27%	18.75%	1.72%	5.06	4.84	4.62	
All Bond Index (Return)	149.29	-0.69%	5.03%	8.38%	22.95%	49.29%	5.06	4.84	4.62	
Under 3 Bond Index (Clean)	101.26	-0.33%	0.58%	3.46%	7.32%	1.26%	1.24	1.22	1.83	
Under 3 Bond Index (Return)	139.59	-0.24%	0.89%	4.49%	11.51%	39.59%	1.24	1.22	1.83	
Under 5 Bond Index (Clean)	106.65	-0.51%	2.06%	4.68%	10.48%	6.65%	2.02	1.97	2.60	
Under 5 Bond Index (Return)	147.92	-0.42%	2.35%	5.74%	14.53%	47.92%	2.02	1.97	2.60	
Under 10 Bond Index (Clean)	102.28	-0.77%	4.55%	7.06%	17.72%	2.28%	4.45	4.26	4.39	
Under 10 Bond Index (Return)	146.45	-0.66%	4.80%	8.14%	21.84%	46.45%	4.45	4.26	4.39	
5 Plus Bond Index (Clean)	100.76	-0.93%	6.09%	8.52%	23.99%	0.76%	6.47	6.16	4.91	
5 Plus Bond Index (Return)	152.41	-0.82%	6.30%	9.65%	28.25%	52.41%	6.47	6.16	4.91	
10 Plus Bond Index (Clean)	100.97	-1.03%	6.26%	8.62%	26.65%	0.97%	9.11	8.65	5.36	
10 Plus Bond Index (Return)	158.38	-0.90%	6.53%	9.91%	31.20%	58.38%	9.11	8.65	5.36	

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	100.03	4.36	182	104.39	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.02	2.23	163	104.25	0.00	5,616	5,730	5855
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.46	2.82	257	105.28	0.00	7,599	7,786	8000
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.19	2.96	240	109.14	0.00	3,709	3,938	4048
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.63	0.92	40	113.54	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.99	2.05	163	107.04	0.00	10,187	10,696	10905
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.24	0.86	57	109.10	0.00	3,981	4,309	4344
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.20	4.27	346	104.46	0.00	9,256	9,274	9669
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.21	1.23	102	99.44	0.00	7,710	7,571	7666
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.39	5.59	346	111.99	0.00	6,793	7,227	7607
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.19	2.01	163	99.20	0.00	11,809	11,476	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	99.87	4.74	346	104.61	0.00	9,055	9,040	9469
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.31	2.94	199	103.25	0.00	11,745	11,782	12127

Irish Stock Exchange Weekly Bond Index Report

Friday 28 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Sep-2012	Week to Date 21-Sep-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.03	-0.02%	-0.22%	-0.88%	-0.97%	4.07	0.00	0.00
IE0031256328	3125632	5.0 Treas Bnd 2013	102.02	-0.23%	-0.22%	1.19%	4.89%	1.21	0.54	0.53
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.46	-0.44%	-0.01%	3.59%	9.64%	2.03	1.25	1.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.19	-0.26%	3.02%	6.68%		1.81	2.26	2.22
IE0004680173	0468017	8.25 Treas Bnd 2015	112.63	-0.45%	2.45%	3.66%	12.12%	3.55	2.67	2.58
IE0006857530	0685753	4.6 Treas Bnd 2016	104.99	-0.82%	4.57%	6.69%	16.81%	3.09	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.24	-1.12%	6.47%			3.68	4.35	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.20	-1.05%	6.18%	8.45%	22.43%	4.46	5.20	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.21	-0.85%	6.61%	8.45%	22.14%	4.72	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.39	-0.73%	6.08%	8.12%	22.32%	4.81	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	97.19	-0.87%	5.64%	8.06%	23.78%	4.95	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	99.87	-0.94%	5.73%	8.56%	24.73%	5.02	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.31	-1.03%	6.27%	8.62%	26.65%	5.36	9.11	8.65

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Sep-2012	Week to Date 21-Sep-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	104.39	0.14%	0.44%	1.26%	1.16%	4.07	0.00	0.00
IE0031256328	3125632	5.0 Treas Bnd 2013	104.25	-0.13%	0.15%	2.40%	3.45%	1.21	0.54	0.53
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.28	-0.35%	0.28%	4.52%	8.22%	2.03	1.25	1.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.14	-0.17%	3.27%	7.67%		1.81	2.26	2.22
IE0004680173	0468017	8.25 Treas Bnd 2015	113.54	-0.31%	3.02%	-1.93%	9.73%	3.55	2.67	2.58
IE0006857530	0685753	4.6 Treas Bnd 2016	107.04	-0.72%	4.84%	7.78%	14.96%	3.09	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.10	-1.02%	6.85%			3.68	4.35	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.46	-0.93%	6.28%	9.34%	26.25%	4.46	5.20	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.44	-0.75%	6.91%	9.65%	20.16%	4.72	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.99	-0.60%	6.21%	9.22%	27.03%	4.81	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	99.20	-0.76%	5.91%	9.22%	21.46%	4.95	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.61	-0.81%	5.87%	9.55%	29.03%	5.02	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.25	-0.90%	6.53%	9.91%	23.62%	5.36	9.11	8.65