

Irish Stock Exchange Daily Bond Index Report

Monday 17 September, 2012

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Bond Indices Performance

Index	Close Value 17-Sep-2012	Previous Close Value 14-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.16	101.24	-0.079%	4.20%	6.68%	18.09%	1.16%	5.08	4.85	4.73
All Bond Index (Return)	148.28	148.34	-0.038%	4.32%	7.64%	22.12%	48.28%	5.08	4.85	4.73
Under 3 Bond Index (Clean)	101.49	101.54	-0.046%	0.81%	3.69%	7.57%	1.49%	1.28	1.26	1.72
Under 3 Bond Index (Return)	139.73	139.74	-0.011%	0.99%	4.60%	11.62%	39.73%	1.28	1.26	1.72
Under 5 Bond Index (Clean)	106.73	106.82	-0.083%	2.14%	4.76%	10.57%	6.73%	2.05	2.00	2.60
Under 5 Bond Index (Return)	147.84	147.91	-0.047%	2.30%	5.68%	14.47%	47.84%	2.05	2.00	2.60
Under 10 Bond Index (Clean)	101.77	101.86	-0.087%	4.04%	6.53%	17.14%	1.77%	4.47	4.28	4.50
Under 10 Bond Index (Return)	145.54	145.61	-0.047%	4.15%	7.47%	21.09%	45.54%	4.47	4.28	4.50
5 Plus Bond Index (Clean)	99.91	99.99	-0.077%	5.19%	7.61%	22.94%	-0.09%	6.49	6.18	5.04
5 Plus Bond Index (Return)	150.94	150.99	-0.034%	5.28%	8.59%	27.02%	50.94%	6.49	6.18	5.04
10 Plus Bond Index (Clean)	100.03	100.05	-0.022%	5.27%	7.61%	25.46%	0.03%	9.13	8.66	5.47
10 Plus Bond Index (Return)	156.69	156.66	0.022%	5.39%	8.73%	29.80%	56.69%	9.13	8.66	5.47

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.12	4.10	171	104.22	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.32	2.08	152	104.40	0.00	5,616	5,746	5863
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.88	2.70	246	105.57	0.00	7,599	7,817	8022
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.96	2.82	229	108.78	0.00	3,682	3,901	4005
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	112.41	0.67	29	113.08	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	104.82	1.92	152	106.73	0.00	10,227	10,719	10915
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	107.53	0.69	46	108.22	0.00	3,983	4,300	4328
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	99.57	4.13	335	103.70	0.00	9,256	9,216	9598
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	97.17	1.10	91	98.26	0.00	7,700	7,482	7566
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.54	5.42	335	110.95	0.00	6,783	7,141	7508
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	96.44	1.87	152	98.32	0.00	11,809	11,389	11610
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	98.88	4.59	335	103.47	0.00	9,052	8,951	9366
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	99.37	2.78	188	102.15	0.00	11,746	11,671	11998

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Bond Index Constituent

Clean Price Performance			Index Price 17-Sep-2012	Previous Index Price 14-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	100.12	100.13	-0.005%	-0.117%	-0.777%	-0.872%	4.03	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	102.32	102.36	-0.044%	0.066%	1.478%	5.189%	0.94	0.58	0.57
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.88	102.90	-0.017%	0.398%	4.014%	10.083%	1.77	1.28	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.96	106.07	-0.111%	2.799%	6.452%		1.95	2.29	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	112.41	112.57	-0.140%	2.252%	3.465%	11.905%	3.67	2.70	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	104.82	104.97	-0.143%	4.397%	6.514%	16.613%	3.15	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	107.53	107.75	-0.202%	5.769%			3.84	4.38	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.57	99.59	-0.020%	5.510%	7.766%	21.660%	4.58	5.23	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.17	97.28	-0.121%	5.479%	7.305%	20.847%	4.90	5.90	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.54	105.57	-0.031%	5.227%	7.246%	21.335%	4.95	5.73	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	96.44	96.60	-0.166%	4.829%	7.236%	22.837%	5.07	6.44	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.88	98.91	-0.030%	4.681%	7.478%	23.487%	5.17	6.53	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	99.37	99.39	-0.022%	5.271%	7.602%	25.460%	5.47	9.13	8.66

Return Price Performance			Index Price 17-Sep-2012	Previous Index Price 14-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	104.16	0.064%	0.280%	1.100%	1.005%	4.03	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	104.40	104.40	-0.004%	0.288%	2.540%	3.595%	0.94	0.58	0.57
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.57	105.56	0.014%	0.565%	4.811%	8.525%	1.77	1.28	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.78	108.86	-0.074%	2.928%	7.309%		1.95	2.29	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	113.08	113.17	-0.080%	2.600%	-2.330%	9.275%	3.67	2.70	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	106.73	106.84	-0.105%	4.535%	7.470%	14.630%	3.15	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	108.22	108.40	-0.159%	5.995%			3.84	4.38	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.70	103.68	0.016%	5.503%	8.542%	25.328%	4.58	5.23	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.26	98.34	-0.082%	5.647%	8.358%	18.741%	4.90	5.90	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.95	110.93	0.014%	5.233%	8.215%	25.854%	4.95	5.73	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	98.32	98.44	-0.125%	4.967%	8.250%	20.383%	5.07	6.44	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	103.47	103.46	0.011%	4.711%	8.352%	27.624%	5.17	6.53	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.15	102.13	0.022%	5.393%	8.733%	22.300%	5.47	9.13	8.66