

Irish Stock Exchange Daily Bond Index Report

Thursday 20 September, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Sep-2012	Previous Close Value 19-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.54	101.79	0.736%	5.62%	8.13%	19.70%	2.54%	5.09	4.88	4.46
All Bond Index (Return)	150.31	149.22	0.728%	5.74%	9.11%	23.78%	50.31%	5.09	4.88	4.46
Under 3 Bond Index (Clean)	101.66	101.47	0.185%	0.98%	3.87%	7.75%	1.66%	1.27	1.25	1.56
Under 3 Bond Index (Return)	140.01	139.74	0.192%	1.19%	4.80%	11.84%	40.01%	1.27	1.25	1.56
Under 5 Bond Index (Clean)	107.34	106.86	0.442%	2.72%	5.36%	11.20%	7.34%	2.05	2.00	2.31
Under 5 Bond Index (Return)	148.72	148.06	0.443%	2.91%	6.31%	15.14%	48.72%	2.05	2.00	2.31
Under 10 Bond Index (Clean)	103.14	102.42	0.702%	5.43%	7.96%	18.71%	3.14%	4.47	4.29	4.20
Under 10 Bond Index (Return)	147.50	146.48	0.696%	5.55%	8.91%	22.72%	47.50%	4.47	4.29	4.20
5 Plus Bond Index (Clean)	101.65	100.77	0.872%	7.02%	9.47%	25.08%	1.65%	6.49	6.20	4.78
5 Plus Bond Index (Return)	153.54	152.24	0.860%	7.09%	10.46%	29.21%	53.54%	6.49	6.20	4.78
10 Plus Bond Index (Clean)	101.54	100.58	0.955%	6.86%	9.24%	27.36%	1.54%	9.15	8.69	5.30
10 Plus Bond Index (Return)	159.07	157.58	0.944%	6.99%	10.38%	31.77%	59.07%	9.15	8.69	5.30

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	100.06	4.17	174	104.23	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.27	2.12	155	104.39	0.00	5,616	5,743	5863
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.93	2.73	249	105.66	0.00	7,599	7,821	8029
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	2.86	232	109.58	0.00	3,682	3,929	4034
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.48	0.73	32	114.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.09	1.95	155	108.05	0.00	10,227	10,834	11033
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.52	0.74	49	110.26	0.00	3,997	4,352	4381
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.45	4.17	338	105.62	0.00	9,256	9,390	9776
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.02	1.13	94	100.15	0.00	7,700	7,624	7711
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.24	5.46	338	112.70	0.00	6,783	7,273	7644
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.09	1.91	155	100.00	0.00	11,809	11,583	11809
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.67	4.63	338	105.30	0.00	9,052	9,113	9532
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.87	2.83	191	103.70	0.00	11,745	11,848	12180

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Bond Index Constituent

Clean Price Performance			Index Price 20-Sep-2012	Previous Index Price 19-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	100.06	100.08	-0.013%	-0.179%	-0.838%	-0.934%	4.02	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	102.27	102.28	-0.010%	0.017%	1.428%	5.137%	0.93	0.56	0.56
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.93	102.81	0.114%	0.449%	4.066%	10.139%	1.71	1.27	1.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.07	0.613%	3.541%	7.221%		1.62	2.28	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	113.48	112.87	0.545%	3.225%	4.449%	12.969%	3.29	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	106.09	105.19	0.858%	5.670%	7.813%	18.035%	2.78	3.32	3.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.52	108.55	0.901%	7.729%			3.42	4.38	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.45	100.54	0.908%	7.506%	9.804%	23.961%	4.22	5.23	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.02	98.06	0.974%	7.487%	9.348%	23.148%	4.57	5.90	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.24	106.27	0.910%	6.922%	8.973%	23.290%	4.67	5.73	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	98.09	97.43	0.681%	6.617%	9.065%	24.932%	4.80	6.44	6.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.67	99.83	0.844%	6.580%	9.427%	25.727%	4.90	6.53	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.87	99.92	0.956%	6.865%	9.231%	27.360%	5.30	9.15	8.69

Return Price Performance			Index Price 20-Sep-2012	Previous Index Price 19-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	104.23	104.22	0.012%	0.290%	1.110%	1.015%	4.02	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	104.39	104.39	0.003%	0.280%	2.531%	3.586%	0.93	0.56	0.56
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.66	105.53	0.122%	0.647%	4.896%	8.613%	1.71	1.27	1.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.58	108.92	0.608%	3.686%	8.100%		1.62	2.28	2.24
IE0004680173	0468017	8.25 Treas Bnd 2015	114.21	113.58	0.562%	3.632%	-1.347%	10.375%	3.29	2.69	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	108.05	107.13	0.854%	5.823%	8.795%	16.042%	2.78	3.32	3.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.26	109.27	0.909%	7.991%			3.42	4.38	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.62	104.70	0.884%	7.456%	10.552%	27.648%	4.22	5.23	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.15	99.18	0.975%	7.674%	10.437%	21.020%	4.57	5.90	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.70	111.72	0.881%	6.892%	9.921%	27.838%	4.67	5.73	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	100.00	99.32	0.679%	6.762%	10.102%	22.443%	4.80	6.44	6.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.30	104.45	0.821%	6.567%	10.273%	29.887%	4.90	6.53	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.70	102.73	0.944%	6.991%	10.382%	24.155%	5.30	9.15	8.69