

Irish Stock Exchange Daily Bond Index Report

Thursday 27 September, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Sep-2012	Previous Close Value 26-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.53	101.68	-0.149%	4.58%	7.07%	18.52%	1.53%	5.06	4.84	4.66
All Bond Index (Return)	148.99	149.19	-0.132%	4.82%	8.16%	22.70%	48.99%	5.06	4.84	4.66
Under 3 Bond Index (Clean)	101.38	101.48	-0.096%	0.70%	3.58%	7.45%	1.38%	1.25	1.23	1.74
Under 3 Bond Index (Return)	139.74	139.85	-0.082%	1.00%	4.60%	11.63%	39.74%	1.25	1.23	1.74
Under 5 Bond Index (Clean)	106.69	106.79	-0.097%	2.10%	4.72%	10.52%	6.69%	2.02	1.97	2.59
Under 5 Bond Index (Return)	147.95	148.08	-0.084%	2.38%	5.76%	14.55%	47.95%	2.02	1.97	2.59
Under 10 Bond Index (Clean)	102.08	102.25	-0.159%	4.35%	6.86%	17.50%	2.08%	4.44	4.25	4.43
Under 10 Bond Index (Return)	146.16	146.37	-0.143%	4.59%	7.92%	21.60%	46.16%	4.44	4.25	4.43
5 Plus Bond Index (Clean)	100.46	100.64	-0.173%	5.77%	8.20%	23.62%	0.46%	6.47	6.16	4.96
5 Plus Bond Index (Return)	151.95	152.18	-0.154%	5.98%	9.32%	27.86%	51.95%	6.47	6.16	4.96
10 Plus Bond Index (Clean)	100.77	100.85	-0.080%	6.05%	8.41%	26.40%	0.77%	9.11	8.65	5.38
10 Plus Bond Index (Return)	158.05	158.15	-0.063%	6.31%	9.68%	30.93%	58.05%	9.11	8.65	5.38

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	100.02	4.34	181	104.36	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.03	2.22	162	104.24	0.00	5,616	5,730	5855
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.73	2.81	256	105.54	0.00	7,599	7,806	8019
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.19	2.95	239	109.13	0.00	3,709	3,935	4044
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.71	0.89	39	113.60	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.89	2.04	162	106.93	0.00	10,187	10,702	10910
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.11	0.84	56	108.96	0.00	3,981	4,305	4339
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	99.99	4.25	345	104.24	0.00	9,256	9,254	9648
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	97.96	1.22	101	99.18	0.00	7,710	7,553	7647
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.19	5.58	345	111.76	0.00	6,793	7,214	7592
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	96.69	2.00	162	98.69	0.00	11,809	11,418	11653
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	99.42	4.73	345	104.15	0.00	9,052	8,999	9427
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.11	2.93	198	103.04	0.00	11,745	11,758	12102

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Bond Index Constituent

Clean Price Performance			Index Price 27-Sep-2012	Previous Index Price 26-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	100.02	100.03	-0.001%	-0.216%	-0.876%	-0.971%	5.56	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	102.03	102.12	-0.088%	-0.218%	1.190%	4.891%	1.22	0.54	0.54
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.73	102.85	-0.115%	0.254%	3.864%	9.925%	1.83	1.25	1.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.19	106.26	-0.071%	3.022%	6.683%		1.82	2.26	2.22
IE0004680173	0468017	8.25 Treas Bnd 2015	112.71	112.80	-0.081%	2.522%	3.739%	12.201%	3.52	2.67	2.58
IE0006857530	0685753	4.6 Treas Bnd 2016	104.89	104.99	-0.100%	4.467%	6.585%	16.691%	3.12	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.11	108.22	-0.094%	6.342%			3.71	4.35	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.99	100.25	-0.261%	5.953%	8.218%	22.170%	4.50	5.20	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.96	98.10	-0.138%	6.345%	8.187%	21.840%	4.76	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.19	106.27	-0.072%	5.878%	7.909%	22.086%	4.84	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	96.69	96.89	-0.208%	5.096%	7.509%	23.149%	5.03	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	99.42	99.72	-0.304%	5.253%	8.065%	24.162%	5.09	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.11	100.19	-0.080%	6.054%	8.403%	26.394%	5.38	9.11	8.65

Return Price Performance			Index Price 27-Sep-2012	Previous Index Price 26-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	104.36	104.34	0.022%	0.414%	1.235%	1.140%	5.56	0.01	0.01
IE0031256328	3125632	5.0 Treas Bnd 2013	104.24	104.32	-0.073%	0.141%	2.390%	3.443%	1.22	0.54	0.54
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.54	105.64	-0.101%	0.529%	4.773%	8.486%	1.83	1.25	1.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.13	109.19	-0.057%	3.263%	7.658%		1.82	2.26	2.22
IE0004680173	0468017	8.25 Treas Bnd 2015	113.60	113.67	-0.061%	3.077%	-1.876%	9.784%	3.52	2.67	2.58
IE0006857530	0685753	4.6 Treas Bnd 2016	106.93	107.02	-0.086%	4.727%	7.668%	14.841%	3.12	3.29	3.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.96	109.04	-0.081%	6.713%			3.71	4.35	4.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.24	104.49	-0.239%	6.053%	9.108%	25.982%	4.50	5.20	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.18	99.30	-0.124%	6.634%	9.370%	19.851%	4.76	5.87	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.76	111.83	-0.055%	6.005%	9.009%	26.777%	4.84	5.70	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	98.69	98.88	-0.192%	5.361%	8.656%	20.835%	5.03	6.41	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.15	104.44	-0.277%	5.396%	9.061%	28.460%	5.09	6.50	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.04	103.10	-0.063%	6.309%	9.678%	23.364%	5.38	9.11	8.65