

# Irish Stock Exchange Daily Bond Index Report

Friday 14 September, 2012

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## Bond Indices Performance

Index	Close Value 14-Sep-2012	Previous Close Value 13-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.24	101.12	0.118%	4.28%	6.76%	18.18%	1.24%	5.09	4.86	4.71
All Bond Index (Return)	148.34	148.15	0.128%	4.36%	7.69%	22.16%	48.34%	5.09	4.86	4.71
Under 3 Bond Index (Clean)	101.54	101.45	0.089%	0.86%	3.74%	7.62%	1.54%	1.28	1.26	1.69
Under 3 Bond Index (Return)	139.74	139.61	0.098%	1.00%	4.61%	11.63%	39.74%	1.28	1.26	1.69
Under 5 Bond Index (Clean)	106.82	106.69	0.118%	2.23%	4.85%	10.66%	6.82%	2.06	2.01	2.56
Under 5 Bond Index (Return)	147.91	147.72	0.128%	2.35%	5.73%	14.52%	47.91%	2.06	2.01	2.56
Under 10 Bond Index (Clean)	101.86	101.77	0.086%	4.13%	6.62%	17.24%	1.86%	4.47	4.28	4.48
Under 10 Bond Index (Return)	145.61	145.47	0.097%	4.20%	7.52%	21.15%	45.61%	4.47	4.28	4.48
5 Plus Bond Index (Clean)	99.99	99.87	0.117%	5.27%	7.69%	23.04%	-0.01%	6.50	6.18	5.03
5 Plus Bond Index (Return)	150.99	150.80	0.127%	5.31%	8.63%	27.06%	50.99%	6.50	6.18	5.03
10 Plus Bond Index (Clean)	100.05	99.73	0.325%	5.29%	7.63%	25.49%	0.05%	9.14	8.66	5.47
10 Plus Bond Index (Return)	156.66	156.14	0.331%	5.37%	8.71%	29.77%	56.66%	9.14	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	100.13	4.03	168	104.16	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.36	2.04	149	104.40	0.00	5,616	5,749	5863
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.90	2.66	243	105.56	0.00	7,599	7,819	8021
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.07	2.79	226	108.86	0.00	3,682	3,905	4008
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	112.57	0.60	26	113.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	104.97	1.88	149	106.84	0.00	10,226	10,734	10926
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	107.75	0.65	43	108.40	0.00	3,999	4,309	4335
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	99.59	4.09	332	103.68	0.00	9,256	9,218	9596
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	97.28	1.06	88	98.34	0.00	7,700	7,491	7572
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.57	5.37	332	110.93	0.00	6,767	7,143	7506
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	96.60	1.84	149	98.44	0.00	11,809	11,408	11624
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	98.91	4.55	332	103.46	0.00	9,052	8,953	9365
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	99.39	2.74	185	102.13	0.00	11,745	11,674	11995



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Sep-2012	Previous Index Price 13-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	100.13	100.14	-0.008%	-0.112%	-0.772%	-0.867%	4.27	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	102.36	102.30	0.061%	0.110%	1.522%	5.235%	0.88	0.58	0.57
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.90	102.71	0.177%	0.415%	4.031%	10.101%	1.76	1.29	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.07	106.12	-0.047%	2.914%	6.571%		1.90	2.29	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	112.57	112.20	0.328%	2.396%	3.611%	12.062%	3.62	2.71	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	104.97	104.79	0.167%	4.547%	6.666%	16.780%	3.11	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	107.75	107.65	0.091%	5.983%			3.79	4.39	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.59	99.75	-0.155%	5.531%	7.787%	21.684%	4.58	5.24	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.28	97.16	0.124%	5.607%	7.436%	20.994%	4.88	5.91	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.57	105.30	0.259%	5.260%	7.279%	21.373%	4.95	5.73	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	96.60	96.62	-0.016%	5.003%	7.414%	23.041%	5.05	6.45	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.91	98.72	0.194%	4.713%	7.511%	23.525%	5.17	6.53	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	99.39	99.07	0.325%	5.294%	7.626%	25.488%	5.47	9.14	8.66

Return Price Performance			Index Price 14-Sep-2012	Previous Index Price 13-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	104.16	104.14	0.015%	0.216%	1.035%	0.940%	4.27	0.03	0.03
IE0031256328	3125632	5.0 Treasury Bond 2013	104.40	104.33	0.073%	0.292%	2.544%	3.599%	0.88	0.58	0.57
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.56	105.37	0.183%	0.551%	4.796%	8.509%	1.76	1.29	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.86	108.90	-0.034%	3.004%	7.389%		1.90	2.29	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	113.17	112.78	0.347%	2.681%	-2.253%	9.362%	3.62	2.71	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	106.84	106.66	0.176%	4.644%	7.583%	14.750%	3.11	3.33	3.23
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	108.40	108.28	0.103%	6.163%			3.79	4.39	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.68	103.83	-0.138%	5.486%	8.524%	25.307%	4.58	5.24	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.34	98.21	0.134%	5.734%	8.447%	18.839%	4.88	5.91	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.93	110.65	0.261%	5.218%	8.200%	25.835%	4.95	5.73	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	98.44	98.44	-0.003%	5.098%	8.386%	20.534%	5.05	6.45	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	103.46	103.25	0.200%	4.700%	8.341%	27.611%	5.17	6.53	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.13	101.79	0.331%	5.370%	8.709%	22.274%	5.47	9.14	8.66