

# Irish Stock Exchange Daily Bond Index Report

Tuesday 18 September, 2012

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## Bond Indices Performance

Index	Close Value 18-Sep-2012	Previous Close Value 17-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	101.29	101.16	0.130%	4.33%	6.82%	18.24%	1.29%	5.08	4.86	4.70
All Bond Index (Return)	148.49	148.28	0.140%	4.46%	7.79%	22.29%	48.49%	5.08	4.86	4.70
Under 3 Bond Index (Clean)	101.47	101.49	-0.024%	0.79%	3.67%	7.54%	1.47%	1.27	1.25	1.73
Under 3 Bond Index (Return)	139.71	139.73	-0.011%	0.98%	4.58%	11.61%	39.71%	1.27	1.25	1.73
Under 5 Bond Index (Clean)	106.77	106.73	0.041%	2.18%	4.81%	10.61%	6.77%	2.05	2.00	2.58
Under 5 Bond Index (Return)	147.92	147.84	0.052%	2.36%	5.74%	14.53%	47.92%	2.05	2.00	2.58
Under 10 Bond Index (Clean)	101.89	101.77	0.114%	4.16%	6.65%	17.27%	1.89%	4.47	4.28	4.48
Under 10 Bond Index (Return)	145.72	145.54	0.123%	4.28%	7.60%	21.24%	45.72%	4.47	4.28	4.48
5 Plus Bond Index (Clean)	100.08	99.91	0.172%	5.37%	7.79%	23.16%	0.08%	6.49	6.18	5.02
5 Plus Bond Index (Return)	151.21	150.94	0.180%	5.47%	8.79%	27.25%	51.21%	6.49	6.18	5.02
10 Plus Bond Index (Clean)	100.27	100.03	0.242%	5.53%	7.87%	25.77%	0.27%	9.13	8.66	5.44
10 Plus Bond Index (Return)	157.08	156.69	0.250%	5.66%	9.00%	30.13%	57.08%	9.13	8.66	5.44

## 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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.11	4.12	172	104.23	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	102.28	2.10	153	104.38	0.00	5,616	5,744	5862
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.79	2.71	247	105.50	0.00	7,599	7,811	8016
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.07	2.84	230	108.91	0.00	3,679	3,905	4009
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	112.86	0.69	30	113.54	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	104.97	1.93	153	106.90	0.00	10,227	10,736	10933
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	18-Oct-17	5.5	Annual	108.06	0.71	47	108.77	0.00	3,983	4,304	4332
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	99.80	4.14	336	103.94	0.00	9,256	9,237	9620
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	97.36	1.11	92	98.46	0.00	7,700	7,496	7582
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.65	5.43	336	111.08	0.00	6,783	7,166	7534
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	96.57	1.89	153	98.45	0.00	11,809	11,403	11626
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	98.84	4.60	336	103.44	0.00	9,052	8,947	9363
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	99.61	2.80	189	102.40	0.00	11,746	11,700	12029



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Sep-2012	Previous Index Price 17-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	100.11	100.12	-0.015%	-0.132%	-0.792%	-0.887%	4.16	0.02	0.02
IE0031256328	3125632	5.0 Treasury Bond 2013	102.28	102.32	-0.031%	0.034%	1.446%	5.156%	0.97	0.57	0.57
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.79	102.88	-0.086%	0.312%	3.925%	9.989%	1.83	1.28	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.07	105.96	0.111%	2.914%	6.571%		1.89	2.29	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	112.86	112.41	0.395%	2.656%	3.874%	12.347%	3.52	2.70	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	104.97	104.82	0.148%	4.552%	6.671%	16.785%	3.10	3.32	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	108.06	107.53	0.491%	6.288%			3.73	4.38	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.80	99.57	0.226%	5.749%	8.009%	21.935%	4.54	5.23	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.36	97.17	0.196%	5.685%	7.515%	21.084%	4.87	5.90	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.65	105.54	0.112%	5.344%	7.365%	21.471%	4.93	5.72	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	96.57	96.44	0.130%	4.965%	7.375%	22.996%	5.05	6.44	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.84	98.88	-0.042%	4.637%	7.433%	23.435%	5.18	6.53	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	99.61	99.37	0.242%	5.525%	7.862%	25.763%	5.44	9.13	8.66

Return Price Performance			Index Price 18-Sep-2012	Previous Index Price 17-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	0.008%	0.288%	1.108%	1.013%	4.16	0.02	0.02
IE0031256328	3125632	5.0 Treasury Bond 2013	104.38	104.40	-0.018%	0.270%	2.521%	3.576%	0.97	0.57	0.57
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.50	105.57	-0.072%	0.492%	4.736%	8.447%	1.83	1.28	1.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.91	108.78	0.120%	3.051%	7.437%		1.89	2.29	2.25
IE0004680173	0468017	8.25 Treas Bond 2015	113.54	113.08	0.414%	3.024%	-1.926%	9.728%	3.52	2.70	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	106.90	106.73	0.156%	4.698%	7.639%	14.810%	3.10	3.32	3.22
IE00B8DLLB38	B8DLLB3	5.50 Treas Bond 2017	108.77	108.22	0.502%	6.527%			3.73	4.38	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.94	103.70	0.229%	5.744%	8.790%	25.614%	4.54	5.23	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.46	98.26	0.206%	5.864%	8.580%	18.985%	4.87	5.90	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.08	110.95	0.121%	5.360%	8.346%	26.006%	4.93	5.72	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	98.45	98.32	0.140%	5.114%	8.402%	20.552%	5.05	6.44	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	103.44	103.47	-0.028%	4.682%	8.322%	27.589%	5.18	6.53	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.40	102.15	0.250%	5.656%	9.004%	22.606%	5.44	9.13	8.66