

# Irish Stock Exchange Daily Bond Index Report

Tuesday 25 September, 2012

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## Bond Indices Performance

Index	Close Value 25-Sep-2012	Previous Close Value 24-Sep-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.55	102.63	-0.074%	5.63%	8.15%	19.71%	2.55%	5.09	4.87	4.46
All Bond Index (Return)	150.42	150.51	-0.059%	5.82%	9.19%	23.88%	50.42%	5.09	4.87	4.46
Under 3 Bond Index (Clean)	101.66	101.67	-0.009%	0.98%	3.87%	7.75%	1.66%	1.26	1.24	1.54
Under 3 Bond Index (Return)	140.08	140.08	0.003%	1.24%	4.86%	11.90%	40.08%	1.26	1.24	1.54
Under 5 Bond Index (Clean)	107.22	107.24	-0.021%	2.61%	5.24%	11.08%	7.22%	2.04	1.99	2.35
Under 5 Bond Index (Return)	148.65	148.66	-0.009%	2.86%	6.26%	15.09%	48.65%	2.04	1.99	2.35
Under 10 Bond Index (Clean)	103.06	103.15	-0.093%	5.35%	7.87%	18.61%	3.06%	4.46	4.28	4.22
Under 10 Bond Index (Return)	147.47	147.59	-0.079%	5.53%	8.89%	22.70%	47.47%	4.46	4.28	4.22
5 Plus Bond Index (Clean)	101.71	101.81	-0.098%	7.09%	9.55%	25.16%	1.71%	6.49	6.19	4.77
5 Plus Bond Index (Return)	153.74	153.87	-0.083%	7.23%	10.61%	29.38%	53.74%	6.49	6.19	4.77
10 Plus Bond Index (Clean)	102.17	102.11	0.054%	7.52%	9.91%	28.15%	2.17%	9.15	8.70	5.23
10 Plus Bond Index (Return)	160.14	160.03	0.067%	7.71%	11.12%	32.66%	60.14%	9.15	8.70	5.23

## 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	100.03	4.29	179	104.32	0.00	18	18	19
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.23	2.19	160	104.42	0.00	5,616	5,741	5865
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.95	2.78	254	105.73	0.00	7,599	7,823	8034
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	2.92	237	109.64	0.00	3,707	3,956	4064
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.40	0.85	37	114.25	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.80	2.02	160	107.82	0.00	10,227	10,821	11027
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.56	0.81	54	110.38	0.00	3,997	4,379	4412
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.40	4.23	343	105.62	0.00	9,256	9,385	9776
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.12	1.19	99	100.31	0.00	7,700	7,632	7724
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.08	5.54	343	112.62	0.00	6,783	7,262	7638
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.97	1.97	160	99.94	0.00	11,809	11,569	11802
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.55	4.70	343	105.24	0.00	9,052	9,101	9527
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.50	2.90	196	104.40	0.00	11,745	11,921	12262



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Sep-2012	Previous Index Price 24-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	100.03	100.04	-0.012%	-0.215%	-0.875%	-0.970%	3.93	0.00	0.00
IE0031256328	3125632	5.0 Treas Bnd 2013	102.23	102.24	-0.005%	-0.018%	1.394%	5.101%	0.93	0.55	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.95	103.01	-0.058%	0.468%	4.087%	10.160%	1.68	1.26	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.63	0.084%	3.539%	7.219%		1.61	2.27	2.23
IE0004680173	0468017	8.25 Treas Bnd 2015	113.40	113.30	0.091%	3.155%	4.378%	12.893%	3.30	2.68	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	105.80	105.84	-0.041%	5.378%	7.515%	17.709%	2.86	3.31	3.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.56	109.67	-0.096%	7.769%			3.41	4.37	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.40	101.47	-0.072%	7.444%	9.741%	23.890%	4.23	5.22	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.12	99.19	-0.074%	7.601%	9.464%	23.279%	4.55	5.89	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.08	107.35	-0.254%	6.762%	8.811%	23.106%	4.70	5.72	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	97.97	98.11	-0.148%	6.487%	8.932%	24.779%	4.82	6.43	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.55	100.71	-0.159%	6.444%	9.288%	25.567%	4.92	6.52	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.50	101.44	0.054%	7.524%	9.905%	28.145%	5.23	9.15	8.70

Return Price Performance			Index Price 25-Sep-2012	Previous Index Price 24-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	104.32	104.30	0.012%	0.369%	1.189%	1.094%	3.93	0.00	0.00
IE0031256328	3125632	5.0 Treas Bnd 2013	104.42	104.41	0.009%	0.312%	2.565%	3.620%	0.93	0.55	0.55
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.73	105.78	-0.046%	0.718%	4.971%	8.690%	1.68	1.26	1.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.64	109.54	0.093%	3.742%	8.158%		1.61	2.27	2.23
IE0004680173	0468017	8.25 Treas Bnd 2015	114.25	114.13	0.110%	3.667%	-1.315%	10.412%	3.30	2.68	2.60
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	107.85	-0.028%	5.597%	8.563%	15.795%	2.86	3.31	3.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.38	110.47	-0.081%	8.104%			3.41	4.37	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.62	105.68	-0.057%	7.460%	10.556%	27.653%	4.23	5.22	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.31	100.37	-0.061%	7.852%	10.619%	21.220%	4.55	5.89	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.62	112.88	-0.228%	6.816%	9.843%	27.747%	4.70	5.72	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	99.94	100.07	-0.133%	6.701%	10.038%	22.372%	4.82	6.43	6.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.24	105.39	-0.139%	6.507%	10.211%	29.814%	4.92	6.52	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.40	104.33	0.067%	7.710%	11.124%	24.990%	5.23	9.15	8.70