

Irish Stock Exchange Daily Bond Index Report

Wednesday 3 October, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 03-Oct-2012	Previous Close Value 02-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.05	102.01	0.043%	0.33%	0.33%	19.13%	2.05%	5.06	4.84	4.56
All Bond Index (Return)	149.86	149.78	0.055%	0.38%	0.38%	23.42%	49.86%	5.06	4.84	4.56
Under 3 Bond Index (Clean)	101.47	101.44	0.025%	0.21%	0.21%	7.54%	1.47%	1.23	1.21	1.64
Under 3 Bond Index (Return)	139.95	139.90	0.036%	0.26%	0.26%	11.80%	39.95%	1.23	1.21	1.64
Under 5 Bond Index (Clean)	106.88	106.81	0.057%	0.21%	0.21%	10.72%	6.88%	2.01	1.96	2.49
Under 5 Bond Index (Return)	148.32	148.22	0.067%	0.27%	0.27%	14.83%	48.32%	2.01	1.96	2.49
Under 10 Bond Index (Clean)	102.61	102.56	0.040%	0.32%	0.32%	18.10%	2.61%	4.43	4.25	4.32
Under 10 Bond Index (Return)	146.99	146.92	0.051%	0.37%	0.37%	22.29%	46.99%	4.43	4.25	4.32
5 Plus Bond Index (Clean)	101.14	101.11	0.037%	0.38%	0.38%	24.46%	1.14%	6.46	6.16	4.85
5 Plus Bond Index (Return)	153.07	152.99	0.048%	0.43%	0.43%	28.81%	53.07%	6.46	6.16	4.85
10 Plus Bond Index (Clean)	101.35	101.29	0.062%	0.37%	0.37%	27.12%	1.35%	9.11	8.65	5.32
10 Plus Bond Index (Return)	159.07	158.95	0.075%	0.44%	0.44%	31.77%	59.07%	9.11	8.65	5.32

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.04	2.30	168	104.34	0.00	5,616	5,730	5860
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.89	2.87	262	105.76	0.00	7,599	7,818	8036
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.26	3.02	245	109.28	0.00	3,714	3,946	4058
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.63	1.03	45	113.66	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.23	2.12	168	107.35	0.00	10,168	10,700	10915
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.52	0.93	62	109.46	0.00	3,912	4,320	4358
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.02	4.33	351	105.35	0.00	9,256	9,350	9750
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.43	1.29	107	99.72	0.00	7,700	7,588	7688
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.86	5.67	351	112.53	0.00	6,767	7,242	7627
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.38	2.07	168	99.45	0.00	11,809	11,499	11743
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.18	4.81	351	104.98	0.00	9,052	9,068	9503
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.68	3.02	204	103.70	0.00	11,746	11,829	12184

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.40%	32.70%	20.30%	7.40%					6.40%	32.60%	20.30%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.80%	44.70%	27.70%	10.10%					8.80%	44.70%	27.80%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.50%	14.00%	5.10%					4.40%	22.60%	14.10%	5.10%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.00%	0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	No	Yes	Yes	No	No	12.00%		37.90%	13.80%					11.90%		37.80%	13.70%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.60%	7.10%				4.80%			5.50%	6.90%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.40%				10.60%			12.30%	15.50%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.50%				8.40%			9.70%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.90%				8.30%			9.60%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	18.90%				12.80%			14.80%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	14.90%				10.40%			11.90%	15.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				19.40%	100.00%			13.30%				19.40%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 03-Oct-2012	Previous Index Price 02-Oct-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	102.04	102.04	0.000%	0.015%	0.015%	4.901%	1.08	0.53	0.52
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.89	102.82	0.068%	0.418%	0.418%	10.094%	1.68	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.26	106.29	-0.024%	0.071%	0.071%		1.77	2.24	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	112.63	112.69	-0.051%	0.000%	0.000%	12.119%	3.53	2.65	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.23	105.11	0.109%	0.229%	0.229%	17.072%	3.01	3.28	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.52	108.47	0.046%	0.259%	0.259%		3.62	4.34	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.02	100.79	0.226%	0.818%	0.818%	23.429%	4.30	5.19	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.43	98.47	-0.049%	0.224%	0.224%	22.415%	4.68	5.86	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.86	106.77	0.089%	0.439%	0.439%	22.859%	4.73	5.69	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	97.38	97.49	-0.118%	0.196%	0.196%	24.024%	4.92	6.40	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.18	100.15	0.030%	0.302%	0.302%	25.105%	4.97	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.68	100.62	0.063%	0.374%	0.374%	27.120%	5.32	9.11	8.65

Return Price Performance			Index Price 03-Oct-2012	Previous Index Price 02-Oct-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.34	104.32	0.012%	0.080%	0.080%	3.535%	1.08	0.53	0.52
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.76	105.68	0.077%	0.459%	0.459%	8.716%	1.68	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.28	109.29	-0.011%	0.126%	0.126%		1.77	2.24	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	113.66	113.69	-0.032%	0.100%	0.100%	9.838%	3.53	2.65	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	107.35	107.22	0.119%	0.283%	0.283%	15.290%	3.01	3.28	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.46	109.39	0.059%	0.326%	0.326%		3.62	4.34	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.35	105.11	0.228%	0.844%	0.844%	27.316%	4.30	5.19	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.72	99.75	-0.035%	0.282%	0.282%	20.497%	4.68	5.86	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.53	112.42	0.099%	0.490%	0.490%	27.650%	4.73	5.69	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	99.45	99.55	-0.103%	0.253%	0.253%	21.767%	4.92	6.40	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.98	104.94	0.041%	0.355%	0.355%	29.492%	4.97	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.70	103.62	0.075%	0.435%	0.435%	24.159%	5.32	9.11	8.65