

Irish Stock Exchange Daily Bond Index Report

Friday 5 October, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Oct-2012	Previous Close Value 04-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.42	102.28	0.135%	0.68%	0.68%	19.56%	2.42%	5.06	4.84	4.49
All Bond Index (Return)	150.41	150.20	0.144%	0.75%	0.75%	23.87%	50.41%	5.06	4.84	4.49
Under 3 Bond Index (Clean)	101.53	101.46	0.065%	0.27%	0.27%	7.61%	1.53%	1.23	1.21	1.58
Under 3 Bond Index (Return)	140.07	139.96	0.075%	0.34%	0.34%	11.89%	40.07%	1.23	1.21	1.58
Under 5 Bond Index (Clean)	107.00	106.95	0.047%	0.33%	0.33%	10.85%	7.00%	2.00	1.95	2.42
Under 5 Bond Index (Return)	148.52	148.44	0.057%	0.41%	0.41%	14.99%	48.52%	2.00	1.95	2.42
Under 10 Bond Index (Clean)	102.94	102.83	0.105%	0.64%	0.64%	18.48%	2.94%	4.43	4.25	4.24
Under 10 Bond Index (Return)	147.49	147.32	0.114%	0.71%	0.71%	22.71%	47.49%	4.43	4.25	4.24
5 Plus Bond Index (Clean)	101.61	101.43	0.176%	0.84%	0.84%	25.04%	1.61%	6.46	6.16	4.78
5 Plus Bond Index (Return)	153.79	153.51	0.184%	0.91%	0.91%	29.42%	53.79%	6.46	6.16	4.78
10 Plus Bond Index (Clean)	101.91	101.57	0.334%	0.93%	0.93%	27.82%	1.91%	9.11	8.66	5.26
10 Plus Bond Index (Return)	159.97	159.43	0.339%	1.00%	1.00%	32.52%	59.97%	9.11	8.66	5.26

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	102.03	2.33	170	104.36	0.00	5,616	5,730	5861
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.94	2.89	264	105.84	0.00	7,599	7,822	8042
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	3.05	247	109.48	0.00	3,711	3,950	4063
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.86	1.08	47	113.93	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.46	2.14	170	107.60	0.00	10,205	10,723	10941
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.89	0.96	64	109.86	0.00	3,911	4,259	4297
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.30	4.35	353	105.65	0.00	9,256	9,375	9778
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.81	1.31	109	100.12	0.00	7,700	7,608	7710
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.19	5.71	353	112.89	0.00	6,772	7,253	7639
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.00	2.10	170	100.09	0.00	11,809	11,572	11820
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.74	4.84	353	105.58	0.00	9,052	9,119	9557
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.24	3.05	206	104.29	0.00	11,746	11,892	12250

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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%					8.70%	44.70%	27.80%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.60%	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%		38.00%	13.90%					11.90%		37.80%	13.70%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.00%				4.70%			5.40%	6.80%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.30%				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	13.00%			14.90%	18.90%				12.90%			14.80%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%				10.40%			12.00%	15.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				19.50%	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 05-Oct-2012	Previous Index Price 04-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	102.03	102.02	0.007%	0.010%	0.010%	4.896%	1.05	0.52	0.52
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.94	102.88	0.066%	0.471%	0.471%	10.152%	1.63	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.28	0.146%	0.234%	0.234%		1.69	2.24	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	112.86	112.68	0.160%	0.202%	0.202%	12.346%	3.44	2.65	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.46	105.44	0.017%	0.448%	0.448%	17.328%	2.94	3.27	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.89	108.70	0.178%	0.601%	0.601%		3.54	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.30	101.40	-0.107%	1.095%	1.095%	23.767%	4.25	5.19	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.81	98.79	0.017%	0.616%	0.616%	22.893%	4.61	5.86	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.19	107.24	-0.051%	0.744%	0.744%	23.232%	4.68	5.68	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	98.00	97.54	0.472%	0.837%	0.837%	24.818%	4.82	6.40	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.74	100.54	0.201%	0.868%	0.868%	25.810%	4.89	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.24	100.90	0.334%	0.929%	0.929%	27.823%	5.26	9.11	8.66

Return Price Performance			Index Price 05-Oct-2012	Previous Index Price 04-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	104.36	104.34	0.020%	0.102%	0.102%	3.557%	1.05	0.52	0.52
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.84	105.76	0.075%	0.532%	0.532%	8.795%	1.63	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.48	109.31	0.154%	0.306%	0.306%		1.69	2.24	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	113.93	113.73	0.178%	0.342%	0.342%	10.103%	3.44	2.65	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	107.60	107.57	0.028%	0.521%	0.521%	15.563%	2.94	3.27	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.86	109.65	0.190%	0.693%	0.693%		3.54	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.65	105.74	-0.090%	1.133%	1.133%	27.681%	4.25	5.19	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.12	100.09	0.030%	0.693%	0.693%	20.991%	4.61	5.86	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.89	112.93	-0.035%	0.809%	0.809%	28.055%	4.68	5.68	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	100.09	99.62	0.474%	0.905%	0.905%	22.559%	4.82	6.40	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.58	105.36	0.206%	0.922%	0.922%	30.223%	4.89	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.29	103.94	0.340%	1.003%	1.003%	24.861%	5.26	9.11	8.66