

Irish Stock Exchange Daily Bond Index Report

Monday 8 October, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 08-Oct-2012	Previous Close Value 05-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	102.42	0.002%	0.68%	0.68%	19.56%	2.42%	5.05	4.84	4.49
All Bond Index (Return)	150.47	150.41	0.040%	0.79%	0.79%	23.92%	50.47%	5.05	4.84	4.49
Under 3 Bond Index (Clean)	101.54	101.53	0.017%	0.28%	0.28%	7.63%	1.54%	1.22	1.20	1.56
Under 3 Bond Index (Return)	140.14	140.07	0.051%	0.39%	0.39%	11.95%	40.14%	1.22	1.20	1.56
Under 5 Bond Index (Clean)	107.03	107.00	0.028%	0.36%	0.36%	10.88%	7.03%	2.00	1.95	2.41
Under 5 Bond Index (Return)	148.61	148.52	0.061%	0.47%	0.47%	15.06%	48.61%	2.00	1.95	2.41
Under 10 Bond Index (Clean)	102.94	102.94	0.002%	0.65%	0.65%	18.48%	2.94%	4.43	4.25	4.24
Under 10 Bond Index (Return)	147.55	147.49	0.038%	0.75%	0.75%	22.76%	47.55%	4.43	4.25	4.24
5 Plus Bond Index (Clean)	101.60	101.61	-0.009%	0.83%	0.83%	25.03%	1.60%	6.46	6.16	4.78
5 Plus Bond Index (Return)	153.84	153.79	0.030%	0.94%	0.94%	29.46%	53.84%	6.46	6.16	4.78
10 Plus Bond Index (Clean)	101.92	101.91	0.008%	0.94%	0.94%	27.83%	1.92%	9.11	8.66	5.26
10 Plus Bond Index (Return)	160.05	159.97	0.050%	1.05%	1.05%	32.59%	60.05%	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 Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)		
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.11	2.37	173	104.48	0.00	5,616	5,735	5868
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.93	2.93	267	105.85	0.00	7,599	7,821	8043
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	3.08	250	109.52	0.00	3,711	3,950	4064
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.78	1.15	50	113.92	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.51	2.18	173	107.69	0.00	10,205	10,767	10990
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.92	1.01	67	109.93	0.00	3,911	4,260	4299
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.33	4.39	356	105.72	0.00	9,256	9,378	9785
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.83	1.35	112	100.18	0.00	7,700	7,610	7714
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.28	5.76	356	113.03	0.00	6,772	7,264	7654
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.80	2.13	173	99.93	0.00	11,809	11,549	11801
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.80	4.88	356	105.67	0.00	9,052	9,124	9566
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.25	3.09	209	104.34	0.00	11,746	11,893	12256

Irish Stock Exchange Daily Bond Index Report

Monday 8 October, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%	14.00%	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%		38.10%	13.90%					11.90%		37.90%	13.80%				
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%	15.40%				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%			11.80%	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%	100%

Irish Stock Exchange Daily Bond Index Report

Monday 8 October, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 08-Oct-2012	Previous Index Price 05-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	102.11	102.03	0.076%	0.086%	0.086%	4.976%	0.89	0.52	0.51
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.93	102.94	-0.017%	0.454%	0.454%	10.133%	1.64	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.43	0.000%	0.234%	0.234%		1.69	2.23	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	112.78	112.86	-0.070%	0.132%	0.132%	12.267%	3.46	2.64	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.51	105.46	0.045%	0.492%	0.492%	17.380%	2.93	3.27	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.92	108.89	0.023%	0.624%	0.624%		3.53	4.33	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.33	101.30	0.033%	1.128%	1.128%	23.808%	4.25	5.18	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.83	98.81	0.015%	0.631%	0.631%	22.912%	4.60	5.85	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.28	107.19	0.087%	0.832%	0.832%	23.339%	4.66	5.68	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	97.80	98.00	-0.202%	0.633%	0.633%	24.565%	4.85	6.40	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.80	100.74	0.058%	0.926%	0.926%	25.883%	4.88	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.25	101.24	0.008%	0.937%	0.937%	27.834%	5.26	9.11	8.66

Return Price Performance			Index Price 08-Oct-2012	Previous Index Price 05-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	104.48	104.36	0.113%	0.215%	0.215%	3.675%	0.89	0.52	0.51
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.85	105.84	0.014%	0.546%	0.546%	8.811%	1.64	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.52	109.48	0.034%	0.340%	0.340%		1.69	2.23	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	113.92	113.93	-0.009%	0.333%	0.333%	10.093%	3.46	2.64	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	107.69	107.60	0.079%	0.601%	0.601%	15.655%	2.93	3.27	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.93	109.86	0.064%	0.757%	0.757%		3.53	4.33	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.72	105.65	0.066%	1.200%	1.200%	27.765%	4.25	5.18	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.18	100.12	0.051%	0.744%	0.744%	21.053%	4.60	5.85	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	112.89	0.125%	0.935%	0.935%	28.215%	4.66	5.68	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	99.93	100.09	-0.160%	0.744%	0.744%	22.363%	4.85	6.40	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.67	105.58	0.093%	1.015%	1.015%	30.344%	4.88	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.34	104.29	0.050%	1.054%	1.054%	24.924%	5.26	9.11	8.66