

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 October, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 09-Oct-2012	Previous Close Value 08-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.47	102.42	0.053%	0.74%	0.74%	19.62%	2.47%	5.05	4.83	4.48
All Bond Index (Return)	150.57	150.47	0.064%	0.86%	0.86%	24.00%	50.57%	5.05	4.83	4.48
Under 3 Bond Index (Clean)	101.59	101.54	0.044%	0.33%	0.33%	7.67%	1.59%	1.22	1.20	1.51
Under 3 Bond Index (Return)	140.22	140.14	0.055%	0.45%	0.45%	12.01%	40.22%	1.22	1.20	1.51
Under 5 Bond Index (Clean)	107.19	107.03	0.145%	0.51%	0.51%	11.04%	7.19%	2.00	1.95	2.33
Under 5 Bond Index (Return)	148.84	148.61	0.153%	0.62%	0.62%	15.24%	48.84%	2.00	1.95	2.33
Under 10 Bond Index (Clean)	103.02	102.94	0.081%	0.73%	0.73%	18.58%	3.02%	4.43	4.25	4.23
Under 10 Bond Index (Return)	147.68	147.55	0.091%	0.84%	0.84%	22.87%	47.68%	4.43	4.25	4.23
5 Plus Bond Index (Clean)	101.62	101.60	0.011%	0.85%	0.85%	25.04%	1.62%	6.45	6.16	4.78
5 Plus Bond Index (Return)	153.88	153.84	0.023%	0.96%	0.96%	29.49%	53.88%	6.45	6.16	4.78
10 Plus Bond Index (Clean)	101.79	101.92	-0.129%	0.81%	0.81%	27.67%	1.79%	9.11	8.65	5.27
10 Plus Bond Index (Return)	159.87	160.05	-0.111%	0.94%	0.94%	32.44%	59.87%	9.11	8.65	5.27

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.25	2.38	174	104.64	0.00	5,616	5,743	5877
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.96	2.94	268	105.90	0.00	7,599	7,824	8047
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	3.10	251	109.45	0.00	3,711	3,947	4061
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.77	1.17	51	113.94	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.83	2.19	174	108.02	0.00	10,205	10,800	11024
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.04	1.03	68	110.07	0.00	3,917	4,265	4305
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.35	4.40	357	105.75	0.00	9,256	9,380	9787
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.97	1.36	113	100.33	0.00	7,700	7,620	7725
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.28	5.77	357	113.05	0.00	6,772	7,265	7655
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.89	2.15	174	100.04	0.00	11,809	11,560	11813
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.73	4.89	357	105.62	0.00	9,052	9,118	9561
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.12	3.11	210	104.22	0.00	11,746	11,878	12243

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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%	32.80%	20.30%	7.40%					6.40%	32.70%	20.30%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.80%	44.70%	27.60%	10.10%					8.70%	44.70%	27.70%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.50%	13.90%	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	12.10%		38.10%	13.90%					12.00%		38.00%	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%				19.40%	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 09-Oct-2012	Previous Index Price 08-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	102.25	102.11	0.142%	0.228%	0.228%	5.125%	0.60	0.52	0.51
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.96	102.93	0.034%	0.488%	0.488%	10.171%	1.60	1.22	1.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.43	-0.078%	0.155%	0.155%		1.72	2.23	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	112.77	112.78	-0.009%	0.123%	0.123%	12.257%	3.46	2.64	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	105.83	105.51	0.308%	0.802%	0.802%	17.742%	2.83	3.27	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.04	108.92	0.112%	0.736%	0.736%		3.50	4.33	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.35	101.33	0.017%	1.145%	1.145%	23.829%	4.24	5.18	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.97	98.83	0.142%	0.774%	0.774%	23.086%	4.58	5.85	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.28	107.28	0.002%	0.834%	0.834%	23.342%	4.66	5.68	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	97.89	97.80	0.095%	0.729%	0.729%	24.684%	4.84	6.39	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.73	100.80	-0.069%	0.856%	0.856%	25.795%	4.89	6.49	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.12	101.25	-0.128%	0.808%	0.808%	27.669%	5.27	9.11	8.65

Return Price Performance			Index Price 09-Oct-2012	Previous Index Price 08-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	104.64	104.48	0.152%	0.367%	0.367%	3.832%	0.60	0.52	0.51
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.90	105.85	0.043%	0.590%	0.590%	8.858%	1.60	1.22	1.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.45	109.52	-0.064%	0.276%	0.276%		1.72	2.23	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	113.94	113.92	0.011%	0.344%	0.344%	10.106%	3.46	2.64	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	108.02	107.69	0.314%	0.916%	0.916%	16.018%	2.83	3.27	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.07	109.93	0.126%	0.884%	0.884%		3.50	4.33	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.75	105.72	0.027%	1.228%	1.228%	27.801%	4.24	5.18	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.33	100.18	0.152%	0.897%	0.897%	21.237%	4.58	5.85	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.05	113.03	0.017%	0.952%	0.952%	28.237%	4.66	5.68	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	100.04	99.93	0.105%	0.850%	0.850%	22.492%	4.84	6.39	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.62	105.67	-0.053%	0.962%	0.962%	30.275%	4.89	6.49	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.22	104.34	-0.111%	0.941%	0.941%	24.785%	5.27	9.11	8.65