

Irish Stock Exchange Daily Bond Index Report

Wednesday 10 October, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Oct-2012	Previous Close Value 09-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.63	102.47	0.156%	0.89%	0.89%	19.81%	2.63%	5.04	4.83	4.45
All Bond Index (Return)	150.82	150.57	0.164%	1.02%	1.02%	24.20%	50.82%	5.04	4.83	4.45
Under 3 Bond Index (Clean)	101.68	101.59	0.089%	0.42%	0.42%	7.77%	1.68%	1.21	1.19	1.42
Under 3 Bond Index (Return)	140.35	140.22	0.098%	0.54%	0.54%	12.12%	40.35%	1.21	1.19	1.42
Under 5 Bond Index (Clean)	107.26	107.19	0.064%	0.57%	0.57%	11.11%	7.26%	1.99	1.95	2.29
Under 5 Bond Index (Return)	148.95	148.84	0.074%	0.70%	0.70%	15.33%	48.95%	1.99	1.95	2.29
Under 10 Bond Index (Clean)	103.15	103.02	0.118%	0.85%	0.85%	18.72%	3.15%	4.42	4.24	4.20
Under 10 Bond Index (Return)	147.87	147.68	0.127%	0.97%	0.97%	23.02%	47.87%	4.42	4.24	4.20
5 Plus Bond Index (Clean)	101.82	101.62	0.199%	1.05%	1.05%	25.29%	1.82%	6.45	6.16	4.75
5 Plus Bond Index (Return)	154.19	153.88	0.205%	1.17%	1.17%	29.75%	54.19%	6.45	6.16	4.75
10 Plus Bond Index (Clean)	102.20	101.79	0.403%	1.21%	1.21%	28.18%	2.20%	9.11	8.65	5.23
10 Plus Bond Index (Return)	160.52	159.87	0.406%	1.35%	1.35%	32.98%	60.52%	9.11	8.65	5.23

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	102.29	2.40	175	104.69	0.00	5,616	5,745	5880
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.10	2.95	269	106.04	0.00	7,599	7,834	8058
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	3.11	252	109.54	0.00	3,711	3,950	4065
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.92	1.19	52	114.11	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.86	2.21	175	108.06	0.00	10,205	10,803	11028
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.93	1.04	69	109.97	0.00	3,917	4,267	4308
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.44	4.41	358	105.86	0.00	9,256	9,389	9798
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.15	1.37	114	100.52	0.00	7,701	7,634	7740
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.47	5.79	358	113.25	0.00	6,772	7,277	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.11	2.16	175	100.27	0.00	11,809	11,586	11840
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.91	4.90	358	105.81	0.00	9,052	9,134	9578
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.53	3.12	211	104.65	0.00	11,745	11,925	12292

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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%	32.60%	20.20%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	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%	15.30%				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	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%	15.10%			
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 10-Oct-2012	Previous Index Price 09-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	102.29	102.25	0.039%	0.268%	0.268%	5.166%	0.46	0.51	0.51
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.10	102.96	0.131%	0.620%	0.620%	10.315%	1.48	1.21	1.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.35	0.078%	0.234%	0.234%		1.68	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	112.92	112.77	0.134%	0.257%	0.257%	12.408%	3.40	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	105.86	105.83	0.024%	0.826%	0.826%	17.770%	2.82	3.26	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.93	109.04	-0.101%	0.635%	0.635%		3.52	4.32	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.44	101.35	0.097%	1.243%	1.243%	23.948%	4.22	5.17	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.15	98.97	0.185%	0.960%	0.960%	23.314%	4.55	5.84	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.47	107.28	0.172%	1.008%	1.008%	23.554%	4.63	5.67	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	98.11	97.89	0.222%	0.952%	0.952%	24.960%	4.80	6.39	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.91	100.73	0.181%	1.038%	1.038%	26.023%	4.86	6.48	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.53	101.12	0.403%	1.213%	1.213%	28.183%	5.23	9.11	8.65

Return Price Performance			Index Price 10-Oct-2012	Previous Index Price 09-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	104.69	104.64	0.052%	0.419%	0.419%	3.886%	0.46	0.51	0.51
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.04	105.90	0.138%	0.729%	0.729%	9.008%	1.48	1.21	1.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.54	109.45	0.086%	0.362%	0.362%		1.68	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	114.11	113.94	0.152%	0.497%	0.497%	10.273%	3.40	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	108.06	108.02	0.034%	0.951%	0.951%	16.058%	2.82	3.26	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.97	110.07	-0.086%	0.797%	0.797%		3.52	4.32	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.86	105.75	0.104%	1.333%	1.333%	27.933%	4.22	5.17	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.52	100.33	0.194%	1.093%	1.093%	21.472%	4.55	5.84	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.25	113.05	0.178%	1.131%	1.131%	28.465%	4.63	5.67	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	100.27	100.04	0.230%	1.082%	1.082%	22.774%	4.80	6.39	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.81	105.62	0.186%	1.149%	1.149%	30.517%	4.86	6.48	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.65	104.22	0.406%	1.351%	1.351%	25.291%	5.23	9.11	8.65