

# Irish Stock Exchange Daily Bond Index Report

Thursday 11 October, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 11-Oct-2012	Previous Close Value 10-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.72	102.63	0.084%	0.98%	0.98%	19.91%	2.72%	5.04	4.83	4.43
All Bond Index (Return)	150.96	150.82	0.093%	1.12%	1.12%	24.32%	50.96%	5.04	4.83	4.43
Under 3 Bond Index (Clean)	101.62	101.68	-0.058%	0.36%	0.36%	7.71%	1.62%	1.21	1.19	1.46
Under 3 Bond Index (Return)	140.29	140.35	-0.046%	0.50%	0.50%	12.07%	40.29%	1.21	1.19	1.46
Under 5 Bond Index (Clean)	107.22	107.26	-0.034%	0.54%	0.54%	11.08%	7.22%	1.99	1.94	2.31
Under 5 Bond Index (Return)	148.92	148.95	-0.021%	0.68%	0.68%	15.30%	48.92%	1.99	1.94	2.31
Under 10 Bond Index (Clean)	103.24	103.15	0.091%	0.94%	0.94%	18.83%	3.24%	4.42	4.24	4.18
Under 10 Bond Index (Return)	148.02	147.87	0.100%	1.07%	1.07%	23.15%	48.02%	4.42	4.24	4.18
5 Plus Bond Index (Clean)	101.96	101.82	0.138%	1.18%	1.18%	25.46%	1.96%	6.45	6.15	4.73
5 Plus Bond Index (Return)	154.42	154.19	0.146%	1.32%	1.32%	29.94%	54.42%	6.45	6.15	4.73
10 Plus Bond Index (Clean)	102.24	102.20	0.037%	1.25%	1.25%	28.23%	2.24%	9.10	8.65	5.22
10 Plus Bond Index (Return)	160.60	160.52	0.050%	1.40%	1.40%	33.04%	60.60%	9.10	8.65	5.22

## 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	102.12	2.41	176	104.53	0.00	5,616	5,735	5871
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.07	2.96	270	106.03	0.00	7,599	7,832	8057
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.47	3.12	253	109.59	0.00	3,711	3,951	4067
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.87	1.22	53	114.09	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.86	2.22	176	108.08	0.00	10,205	10,804	11030
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.99	1.06	70	110.04	0.00	3,920	4,269	4311
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.69	4.43	359	106.11	0.00	9,256	9,412	9821
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.30	1.39	115	100.69	0.00	7,701	7,647	7754
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.61	5.80	359	113.41	0.00	6,772	7,287	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.29	2.17	176	100.46	0.00	11,809	11,607	11863
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.05	4.92	359	105.97	0.00	9,052	9,147	9592
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.56	3.14	212	104.70	0.00	11,745	11,929	12297

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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%	20.20%	7.40%					6.40%	32.60%	20.20%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.70%	27.60%	10.10%					8.70%	44.80%	27.80%	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%					11.90%		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	13.00%			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%	
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 11-Oct-2012	Previous Index Price 10-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	102.12	102.29	-0.171%	0.096%	0.096%	4.986%	0.76	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.07	103.10	-0.021%	0.598%	0.598%	10.292%	1.49	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.47	106.43	0.033%	0.267%	0.267%		1.66	2.22	2.18
IE0004680173	0468017	8.25 Treas Bnd 2015	112.87	112.92	-0.039%	0.218%	0.218%	12.364%	3.41	2.63	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	105.86	105.86	0.008%	0.833%	0.833%	17.779%	2.82	3.26	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.99	108.93	0.053%	0.688%	0.688%		3.51	4.32	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.69	101.44	0.239%	1.484%	1.484%	24.244%	4.18	5.17	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.30	99.15	0.156%	1.118%	1.118%	23.507%	4.52	5.84	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.61	107.47	0.130%	1.139%	1.139%	23.715%	4.61	5.67	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	98.29	98.11	0.183%	1.137%	1.137%	25.189%	4.77	6.39	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.05	100.91	0.137%	1.176%	1.176%	26.195%	4.84	6.48	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.56	101.53	0.037%	1.251%	1.251%	28.231%	5.22	9.10	8.65

Return Price Performance			Index Price 11-Oct-2012	Previous Index Price 10-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	104.53	104.69	-0.155%	0.264%	0.264%	3.725%	0.76	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.03	106.04	-0.011%	0.717%	0.717%	8.996%	1.49	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.59	109.54	0.044%	0.406%	0.406%		1.66	2.22	2.18
IE0004680173	0468017	8.25 Treas Bnd 2015	114.09	114.11	-0.018%	0.478%	0.478%	10.252%	3.41	2.63	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	108.08	108.06	0.019%	0.971%	0.971%	16.080%	2.82	3.26	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.04	109.97	0.065%	0.863%	0.863%		3.51	4.32	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	105.86	0.241%	1.578%	1.578%	28.242%	4.18	5.17	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.69	100.52	0.166%	1.261%	1.261%	21.674%	4.52	5.84	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.41	113.25	0.138%	1.271%	1.271%	28.642%	4.61	5.67	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	100.46	100.27	0.191%	1.275%	1.275%	23.009%	4.77	6.39	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.97	105.81	0.143%	1.293%	1.293%	30.703%	4.84	6.48	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.70	104.65	0.050%	1.401%	1.401%	25.353%	5.22	9.10	8.65