

Irish Stock Exchange Daily Bond Index Report

Friday 12 October, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Oct-2012	Previous Close Value 11-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.75	102.72	1.000%	1.99%	1.99%	21.11%	3.75%	5.06	4.85	4.23
All Bond Index (Return)	152.44	150.96	0.983%	2.11%	2.11%	25.54%	52.44%	5.06	4.85	4.23
Under 3 Bond Index (Clean)	101.86	101.62	0.232%	0.59%	0.59%	7.96%	1.86%	1.21	1.19	1.27
Under 3 Bond Index (Return)	140.62	140.29	0.237%	0.74%	0.74%	12.33%	40.62%	1.21	1.19	1.27
Under 5 Bond Index (Clean)	107.77	107.22	0.515%	1.06%	1.06%	11.65%	7.77%	1.99	1.95	2.05
Under 5 Bond Index (Return)	149.69	148.92	0.514%	1.20%	1.20%	15.89%	49.69%	1.99	1.95	2.05
Under 10 Bond Index (Clean)	104.20	103.24	0.926%	1.87%	1.87%	19.93%	4.20%	4.43	4.26	3.97
Under 10 Bond Index (Return)	149.36	148.02	0.911%	1.99%	1.99%	24.27%	49.36%	4.43	4.26	3.97
5 Plus Bond Index (Clean)	103.21	101.96	1.224%	2.42%	2.42%	27.00%	3.21%	6.46	6.18	4.54
5 Plus Bond Index (Return)	156.27	154.42	1.197%	2.53%	2.53%	31.50%	56.27%	6.46	6.18	4.54
10 Plus Bond Index (Clean)	103.75	102.24	1.482%	2.75%	2.75%	30.13%	3.75%	9.13	8.69	5.06
10 Plus Bond Index (Return)	162.93	160.60	1.452%	2.87%	2.87%	34.97%	62.93%	9.13	8.69	5.06

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	102.18	2.43	177	104.60	0.00	5,616	5,738	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.33	2.97	271	106.30	0.00	7,599	7,852	8077
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.95	3.13	254	110.08	0.00	3,711	3,969	4085
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.51	1.24	54	114.75	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.90	2.23	177	109.13	0.00	10,168	10,909	11137
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.10	1.07	71	111.17	0.00	3,917	4,316	4358
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.95	4.44	360	107.39	0.00	9,256	9,529	9940
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.55	1.40	116	101.95	0.00	7,701	7,743	7851
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.72	5.82	360	114.53	0.00	6,767	7,362	7756
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.50	2.18	177	101.68	0.00	11,809	11,749	12007
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.14	4.93	360	107.07	0.00	9,052	9,246	9692
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.07	3.15	213	106.22	0.00	11,745	12,106	12476

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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	6.30%	32.70%	20.20%	7.30%					6.30%	32.60%	20.10%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.70%	27.60%	10.00%					8.70%	44.80%	27.70%	10.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.60%	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%		38.30%	13.90%					11.90%		38.20%	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%			12.20%	15.40%				10.70%			12.30%	15.50%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	12.50%				8.40%			9.70%	12.30%			
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%			15.00%	18.90%				12.90%			14.90%	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	13.40%				19.50%	100.00%			13.40%				19.50%	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 12-Oct-2012	Previous Index Price 11-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	102.18	102.12	0.056%	0.152%	0.152%	5.045%	0.63	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.33	103.07	0.247%	0.847%	0.847%	10.564%	1.29	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.95	106.47	0.456%	0.723%	0.723%		1.45	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	113.51	112.87	0.565%	0.785%	0.785%	12.999%	3.19	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	106.90	105.86	0.975%	1.816%	1.816%	18.927%	2.51	3.26	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.10	108.99	1.016%	1.711%	1.711%		3.28	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.95	101.69	1.247%	2.750%	2.750%	25.793%	3.94	5.18	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.55	99.30	1.254%	2.386%	2.386%	25.055%	4.30	5.85	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.72	107.61	1.032%	2.182%	2.182%	24.991%	4.43	5.68	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	99.50	98.29	1.229%	2.380%	2.380%	26.728%	4.58	6.39	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.14	101.05	1.081%	2.270%	2.270%	27.559%	4.67	6.49	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.07	101.56	1.482%	2.752%	2.752%	30.131%	5.06	9.13	8.69

Return Price Performance			Index Price 12-Oct-2012	Previous Index Price 11-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	104.60	104.53	0.069%	0.333%	0.333%	3.797%	0.63	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.30	106.03	0.251%	0.970%	0.970%	9.269%	1.29	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.08	109.59	0.454%	0.861%	0.861%		1.45	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	114.75	114.09	0.580%	1.061%	1.061%	10.892%	3.19	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	108.08	0.967%	1.947%	1.947%	17.202%	2.51	3.26	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.17	110.04	1.021%	1.892%	1.892%		3.28	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.39	106.11	1.206%	2.803%	2.803%	29.789%	3.94	5.18	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.95	100.69	1.248%	2.525%	2.525%	23.193%	4.30	5.85	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.53	113.41	0.993%	2.276%	2.276%	29.919%	4.43	5.68	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	101.68	100.46	1.214%	2.505%	2.505%	24.503%	4.58	6.39	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.07	105.97	1.045%	2.352%	2.352%	32.069%	4.67	6.49	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.22	104.70	1.452%	2.874%	2.874%	27.173%	5.06	9.13	8.69