

# Irish Stock Exchange Daily Bond Index Report

Monday 15 October, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 15-Oct-2012	Previous Close Value 12-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.69	103.75	-0.052%	1.94%	1.94%	21.05%	3.69%	5.15	4.94	4.24
All Bond Index (Return)	152.42	152.44	-0.014%	2.10%	2.10%	25.53%	52.42%	5.15	4.94	4.24
Under 3 Bond Index (Clean)	101.92	101.86	0.058%	0.65%	0.65%	8.02%	1.92%	1.21	1.19	1.22
Under 3 Bond Index (Return)	140.75	140.62	0.090%	0.83%	0.83%	12.43%	40.75%	1.21	1.19	1.22
Under 5 Bond Index (Clean)	107.83	107.77	0.051%	1.11%	1.11%	11.71%	7.83%	1.99	1.95	2.02
Under 5 Bond Index (Return)	149.81	149.69	0.084%	1.28%	1.28%	15.99%	49.81%	1.99	1.95	2.02
Under 10 Bond Index (Clean)	104.15	104.20	-0.040%	1.83%	1.83%	19.88%	4.15%	4.53	4.36	3.99
Under 10 Bond Index (Return)	149.36	149.36	-0.003%	1.99%	1.99%	24.26%	49.36%	4.53	4.36	3.99
5 Plus Bond Index (Clean)	103.10	103.21	-0.100%	2.32%	2.32%	26.87%	3.10%	6.59	6.30	4.55
5 Plus Bond Index (Return)	156.18	156.27	-0.058%	2.47%	2.47%	31.42%	56.18%	6.59	6.30	4.55
10 Plus Bond Index (Clean)	103.62	103.75	-0.129%	2.62%	2.62%	29.96%	3.62%	9.12	8.68	5.07
10 Plus Bond Index (Return)	162.80	162.93	-0.083%	2.79%	2.79%	34.86%	62.80%	9.12	8.68	5.07

## 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	102.15	2.47	180	104.62	0.00	5,616	5,737	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.19	3.00	274	106.20	0.00	7,599	7,841	8069
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.54	3.17	257	110.71	0.00	3,711	3,991	4108
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.09	1.31	57	115.39	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.94	2.27	180	109.21	0.00	10,168	10,874	11105
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.11	1.12	74	111.22	0.00	3,917	4,313	4357
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.90	4.48	363	107.37	0.00	9,256	9,524	9938
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.26	1.44	119	101.70	0.00	7,701	7,721	7832
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.58	5.87	363	114.44	0.00	6,767	7,347	7744
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.41	2.22	180	101.63	0.00	11,809	11,739	12001
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.15	4.97	363	107.12	0.00	9,052	9,246	9696
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.94	3.20	216	106.13	0.00	11,745	12,090	12465

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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%	32.60%	20.20%	7.30%					6.30%	32.50%	20.10%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.60%	27.60%	10.00%					8.70%	44.70%	27.70%	10.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.70%	14.00%	5.10%					4.40%	22.70%	14.10%	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%		38.20%	13.90%					11.90%		38.10%	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	8.50%			9.90%	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%			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%		
									<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 15-Oct-2012	Previous Index Price 12-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	102.15	102.18	-0.024%	0.127%	0.127%	5.019%	0.66	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.19	103.33	-0.131%	0.715%	0.715%	10.420%	1.39	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.54	106.95	0.549%	1.276%	1.276%		1.21	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	114.09	113.51	0.507%	1.295%	1.295%	13.572%	2.99	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	106.94	106.90	0.040%	1.857%	1.857%	18.975%	2.50	3.25	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.11	110.10	0.012%	1.723%	1.723%		3.28	4.53	4.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.90	102.95	-0.053%	2.695%	2.695%	25.726%	3.95	5.40	5.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.26	100.55	-0.286%	2.093%	2.093%	24.697%	4.35	5.84	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.58	108.72	-0.129%	2.051%	2.051%	24.830%	4.45	5.98	5.73
IE0034074488	3407448	4.5 Treas Bnd 2020	99.41	99.50	-0.090%	2.287%	2.287%	26.613%	4.59	6.39	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.15	102.14	0.005%	2.275%	2.275%	27.565%	4.67	6.80	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.94	103.07	-0.129%	2.619%	2.619%	29.964%	5.07	9.12	8.68

Return Price Performance			Index Price 15-Oct-2012	Previous Index Price 12-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	104.62	104.60	0.015%	0.348%	0.348%	3.812%	0.66	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.20	106.30	-0.096%	0.873%	0.873%	9.164%	1.39	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.71	110.08	0.567%	1.433%	1.433%		1.21	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	115.39	114.75	0.560%	1.628%	1.628%	11.514%	2.99	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	109.21	109.13	0.073%	2.022%	2.022%	17.288%	2.50	3.25	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.22	111.17	0.052%	1.945%	1.945%		3.28	4.53	4.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.37	107.39	-0.017%	2.786%	2.786%	29.767%	3.95	5.40	5.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.70	101.95	-0.246%	2.273%	2.273%	22.890%	4.35	5.84	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.44	114.53	-0.079%	2.195%	2.195%	29.816%	4.45	5.98	5.73
IE0034074488	3407448	4.5 Treas Bnd 2020	101.63	101.68	-0.052%	2.452%	2.452%	24.438%	4.59	6.39	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.12	107.07	0.043%	2.396%	2.396%	32.125%	4.67	6.80	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.13	106.22	-0.083%	2.788%	2.788%	27.068%	5.07	9.12	8.68