

# Irish Stock Exchange Daily Bond Index Report

Tuesday 16 October, 2012

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

Index	Close Value 16-Oct-2012	Previous Close Value 15-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.47	103.69	-0.217%	1.71%	1.71%	20.78%	3.47%	5.14	4.93	4.29
All Bond Index (Return)	152.12	152.42	-0.199%	1.89%	1.89%	25.28%	52.12%	5.14	4.93	4.29
Under 3 Bond Index (Clean)	101.81	101.92	-0.104%	0.54%	0.54%	7.91%	1.81%	1.20	1.19	1.29
Under 3 Bond Index (Return)	140.62	140.75	-0.090%	0.74%	0.74%	12.33%	40.62%	1.20	1.19	1.29
Under 5 Bond Index (Clean)	107.69	107.83	-0.133%	0.97%	0.97%	11.56%	7.69%	1.98	1.94	2.08
Under 5 Bond Index (Return)	149.64	149.81	-0.117%	1.16%	1.16%	15.86%	49.64%	1.98	1.94	2.08
Under 10 Bond Index (Clean)	103.96	104.15	-0.186%	1.64%	1.64%	19.65%	3.96%	4.53	4.35	4.03
Under 10 Bond Index (Return)	149.11	149.36	-0.169%	1.82%	1.82%	24.05%	49.11%	4.53	4.35	4.03
5 Plus Bond Index (Clean)	102.84	103.10	-0.256%	2.06%	2.06%	26.55%	2.84%	6.58	6.29	4.59
5 Plus Bond Index (Return)	155.81	156.18	-0.236%	2.23%	2.23%	31.11%	55.81%	6.58	6.29	4.59
10 Plus Bond Index (Clean)	103.19	103.62	-0.415%	2.19%	2.19%	29.42%	3.19%	9.11	8.67	5.12
10 Plus Bond Index (Return)	162.17	162.80	-0.389%	2.39%	2.39%	34.34%	62.17%	9.11	8.67	5.12

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.11	2.48	181	104.59	0.00	5,616	5,735	5874
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.07	3.01	275	106.08	0.00	7,599	7,832	8061
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.36	3.18	258	110.54	0.00	3,711	3,984	4102
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.91	1.33	58	115.23	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.75	2.28	181	109.03	0.00	10,168	10,855	11087
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.81	1.13	75	110.94	0.00	3,917	4,301	4346
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.63	4.49	364	107.12	0.00	9,256	9,499	9915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.04	1.45	120	101.48	0.00	7,701	7,704	7815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.27	5.88	364	114.15	0.00	6,767	7,326	7724
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.24	2.23	181	101.47	0.00	11,809	11,719	11983
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.98	4.99	364	106.97	0.00	9,052	9,231	9683
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.51	3.21	217	105.72	0.00	11,745	12,040	12417

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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%	7.30%					6.30%	32.60%	20.20%	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%			12.10%	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%	19.00%				12.90%			14.90%	18.80%			
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%				19.50%	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 16-Oct-2012	Previous Index Price 15-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	102.11	102.15	-0.039%	0.088%	0.088%	4.978%	0.71	0.50	0.49
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.07	103.19	-0.121%	0.593%	0.593%	10.286%	1.48	1.20	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.36	107.54	-0.165%	1.109%	1.109%	13.391%	1.28	2.21	2.18
IE0004680173	0468017	8.25 Treas Bnd 2015	113.91	114.09	-0.159%	1.135%	1.135%	18.763%	3.04	2.62	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	106.75	106.94	-0.178%	1.676%	1.676%	25.402%	2.55	3.25	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.81	110.11	-0.272%	1.446%	1.446%	24.421%	3.34	4.53	4.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.63	102.90	-0.258%	1.867%	1.867%	24.480%	4.00	5.40	5.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.04	100.26	-0.221%	1.764%	1.764%	26.399%	4.39	5.84	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.27	108.58	-0.281%	2.115%	2.115%	27.363%	4.50	5.98	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	99.24	99.41	-0.169%	2.193%	2.193%	29.424%	4.62	6.38	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.98	102.15	-0.159%				4.70	6.80	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.51	102.94	-0.415%				5.12	9.11	8.67

Return Price Performance			Index Price 16-Oct-2012	Previous Index Price 15-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	104.59	104.62	-0.026%	0.322%	0.322%	3.786%	0.71	0.50	0.49
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.08	106.20	-0.107%	0.765%	0.765%	9.047%	1.48	1.20	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.54	110.71	-0.149%	1.282%	1.282%	11.361%	1.28	2.21	2.18
IE0004680173	0468017	8.25 Treas Bnd 2015	115.23	115.39	-0.137%	1.488%	1.488%	17.098%	3.04	2.62	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	109.03	109.21	-0.162%	1.684%	1.684%	22.635%	2.55	3.25	3.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.94	111.22	-0.256%	1.937%	1.937%	24.248%	3.34	4.53	4.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.12	107.37	-0.236%	2.295%	2.295%	31.942%	4.00	5.40	5.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.48	101.70	-0.207%	2.061%	2.061%	29.488%	4.39	5.84	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.15	114.44	-0.253%	2.253%	2.253%	26.574%	4.50	5.98	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	101.47	101.63	-0.153%				4.62	6.38	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.97	107.12	-0.139%				4.70	6.80	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.72	106.13	-0.389%				5.12	9.11	8.67