

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 October, 2012

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

Bond Indices Performance

Index	Close Value 17-Oct-2012	Previous Close Value 16-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.61	103.47	0.135%	1.85%	1.85%	20.95%	3.61%	5.12	4.91	4.26
All Bond Index (Return)	150.25	152.12	-1.224%	0.65%	0.65%	23.74%	50.25%	5.12	4.91	4.26
Under 3 Bond Index (Clean)	101.78	101.81	-0.027%	0.52%	0.52%	7.88%	1.78%	1.20	1.18	1.30
Under 3 Bond Index (Return)	140.60	140.62	-0.014%	0.72%	0.72%	12.32%	40.60%	1.20	1.18	1.30
Under 5 Bond Index (Clean)	107.67	107.69	-0.010%	0.96%	0.96%	11.55%	7.67%	1.97	1.93	2.08
Under 5 Bond Index (Return)	149.64	149.64	0.002%	1.16%	1.16%	15.86%	49.64%	1.97	1.93	2.08
Under 10 Bond Index (Clean)	104.08	103.96	0.118%	1.76%	1.76%	19.80%	4.08%	4.50	4.33	3.99
Under 10 Bond Index (Return)	146.94	149.11	-1.451%	0.34%	0.34%	22.25%	46.94%	4.50	4.33	3.99
5 Plus Bond Index (Clean)	103.05	102.84	0.201%	2.26%	2.26%	26.80%	3.05%	6.59	6.30	4.56
5 Plus Bond Index (Return)	153.03	155.81	-1.783%	0.41%	0.41%	28.77%	53.03%	6.59	6.30	4.56
10 Plus Bond Index (Clean)	103.44	103.19	0.241%	2.44%	2.44%	29.74%	3.44%	9.11	8.67	5.09
10 Plus Bond Index (Return)	162.57	162.17	0.248%	2.64%	2.64%	34.67%	62.57%	9.11	8.67	5.09

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	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.09	2.49	182	104.58	0.00	5,616	5,733	5873
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.02	3.03	276	106.04	0.00	7,599	7,828	8058
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.38	3.19	259	110.58	0.00	3,630	3,985	4103
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.04	1.35	59	115.39	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.77	2.29	182	109.06	0.00	10,168	10,856	11090
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.91	1.15	76	111.05	0.00	3,917	4,305	4350
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.79	-0.01	-1	102.78	0.00	9,256	9,514	9512
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.11	1.46	121	101.56	0.00	7,700	7,709	7822
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.59	-0.02	-1	108.57	0.00	6,767	7,348	7347
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.45	2.24	182	101.69	0.00	11,809	11,744	12008
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.27	-0.01	-1	102.26	0.00	9,052	9,257	9256
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.76	3.23	218	105.98	0.00	11,745	12,069	12448

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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%					6.40%	32.60%	20.20%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.60%	27.60%	10.00%					8.80%	44.70%	27.70%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.70%	14.00%	5.10%					4.50%	22.70%	14.10%	5.20%				
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%					12.10%		38.10%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.00%				4.70%			5.50%	6.90%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.40%				10.40%			12.00%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.40%				8.50%			9.80%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.90%				8.00%			9.20%	11.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	19.00%				13.10%			15.10%	19.10%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%				10.10%			11.70%	14.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				19.50%	100.00%			13.50%				19.80%	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 17-Oct-2012	Previous Index Price 16-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	102.09	102.11	-0.024%	0.064%	0.064%	4.952%	0.69	0.49	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.02	103.07	-0.051%	0.542%	0.542%	10.230%	1.51	1.20	1.18
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.38	107.36	0.019%	1.128%	1.128%		1.26	2.20	2.18
IE0004680173	0468017	8.25 Treas Bnd 2015	114.04	113.91	0.119%	1.255%	1.255%	13.526%	2.98	2.62	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	106.77	106.75	0.016%	1.693%	1.693%	18.782%	2.54	3.24	3.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.91	109.81	0.091%	1.538%	1.538%		3.31	4.52	4.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.79	102.63	0.151%	2.585%	2.585%	25.592%	3.97	5.39	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.11	100.04	0.067%	1.935%	1.935%	24.504%	4.38	5.83	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.59	108.27	0.296%	2.065%	2.065%	24.848%	4.44	5.97	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	99.45	99.24	0.210%	2.329%	2.329%	26.664%	4.59	6.38	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.27	101.98	0.281%	2.400%	2.400%	27.721%	4.65	6.79	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.76	102.51	0.241%	2.439%	2.439%	29.736%	5.09	9.11	8.67

Return Price Performance			Index Price 17-Oct-2012	Previous Index Price 16-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	104.58	104.59	-0.011%	0.312%	0.312%	3.775%	0.69	0.49	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.04	106.08	-0.039%	0.726%	0.726%	9.005%	1.51	1.20	1.18
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.58	110.54	0.030%	1.312%	1.312%		1.26	2.20	2.18
IE0004680173	0468017	8.25 Treas Bnd 2015	115.39	115.23	0.137%	1.628%	1.628%	11.514%	2.98	2.62	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.06	109.03	0.028%	1.884%	1.884%	17.130%	2.54	3.24	3.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.05	110.94	0.104%	1.789%	1.789%		3.31	4.52	4.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.78	107.12	-4.056%	-1.616%	-1.616%	24.210%	3.97	5.39	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.56	101.48	0.079%	2.141%	2.141%	22.732%	4.38	5.83	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.57	114.15	-4.888%	-3.046%	-3.046%	23.158%	4.44	5.97	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	101.69	101.47	0.216%	2.516%	2.516%	24.516%	4.59	6.38	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.26	106.97	-4.406%	-2.252%	-2.252%	26.128%	4.65	6.79	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.98	105.72	0.248%	2.642%	2.642%	26.887%	5.09	9.11	8.67