

Irish Stock Exchange Daily Bond Index Report

Thursday 18 October, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 18-Oct-2012	Previous Close Value 17-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	103.61	0.007%	1.86%	1.86%	20.95%	3.61%	5.14	4.93	4.26
All Bond Index (Return)	152.36	150.25	1.403%	2.06%	2.06%	25.48%	52.36%	5.14	4.93	4.26
Under 3 Bond Index (Clean)	101.75	101.78	-0.033%	0.48%	0.48%	7.84%	1.75%	1.19	1.17	1.32
Under 3 Bond Index (Return)	140.57	140.60	-0.021%	0.70%	0.70%	12.29%	40.57%	1.19	1.17	1.32
Under 5 Bond Index (Clean)	107.67	107.67	-0.007%	0.96%	0.96%	11.54%	7.67%	1.97	1.93	2.08
Under 5 Bond Index (Return)	149.65	149.64	0.005%	1.17%	1.17%	15.86%	49.65%	1.97	1.93	2.08
Under 10 Bond Index (Clean)	104.08	104.08	0.001%	1.76%	1.76%	19.80%	4.08%	4.52	4.35	4.00
Under 10 Bond Index (Return)	149.31	146.94	1.614%	1.96%	1.96%	24.23%	49.31%	4.52	4.35	4.00
5 Plus Bond Index (Clean)	103.07	103.05	0.025%	2.29%	2.29%	26.83%	3.07%	6.72	6.43	4.61
5 Plus Bond Index (Return)	156.41	153.03	2.210%	2.63%	2.63%	31.62%	56.41%	6.72	6.43	4.61
10 Plus Bond Index (Clean)	103.49	103.44	0.048%	2.49%	2.49%	29.80%	3.49%	9.11	8.67	5.09
10 Plus Bond Index (Return)	162.67	162.57	0.062%	2.71%	2.71%	34.75%	62.67%	9.11	8.67	5.09

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	102.05	2.51	183	104.55	0.00	5,616	5,731	5872
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.99	3.04	277	106.03	0.00	7,599	7,826	8057
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.34	3.21	260	110.54	0.00	3,630	3,896	4013
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.96	1.38	60	115.34	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.80	2.31	183	109.11	0.00	10,168	10,860	11095
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.76	0.00	0	109.76	1.20	3,895	4,299	4346
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.76	0.00	0	102.76	4.50	9,256	9,511	9927
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.27	1.47	122	101.74	0.00	7,700	7,721	7834
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.58	0.00	0	108.58	5.90	6,767	7,347	7746
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.46	2.26	183	101.71	0.00	11,809	11,745	12011
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.25	0.00	0	102.25	5.00	9,052	9,255	9708
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.81	3.24	219	106.05	0.00	11,758	12,075	12455

Irish Stock Exchange Daily Bond Index Report

Thursday 18 October, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

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%	32.80%	20.20%	7.30%					6.30%	32.70%	20.20%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.80%	27.60%	10.00%					8.70%	44.90%	27.70%	10.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.30%	13.80%	5.00%					4.30%	22.40%	13.80%	5.00%				
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%		38.30%	13.90%					11.90%		38.20%	13.80%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	No	No	4.80%			5.50%					4.70%			5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	16.50%				10.70%			12.30%	16.60%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	13.40%				8.40%			9.70%	13.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	12.70%				8.30%			9.60%	13.00%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	20.40%				12.90%			14.90%	20.10%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.10%				10.40%			12.00%	16.30%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.90%	100.00%			13.40%				20.90%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 18 October, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 18-Oct-2012	Previous Index Price 17-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	102.05	102.09	-0.039%	0.025%	0.025%	4.911%	0.75	0.49	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.99	103.02	-0.024%	0.517%	0.517%	10.203%	1.52	1.19	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.34	107.38	-0.042%	1.086%	1.086%		1.27	2.20	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	113.96	114.04	-0.067%	1.187%	1.187%	13.450%	3.00	2.61	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	106.80	106.77	0.036%	1.729%	1.729%	18.824%	2.53	3.24	3.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.76	109.91	-0.139%	1.397%	1.397%		3.34	4.52	4.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.76	102.79	-0.029%	2.555%	2.555%	25.555%	3.97	5.39	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.27	100.11	0.168%	2.106%	2.106%	24.713%	4.35	5.83	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.58	108.59	-0.011%	2.054%	2.054%	24.834%	4.45	5.97	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	99.46	99.45	0.010%	2.339%	2.339%	26.677%	4.58	6.37	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.25	102.27	-0.022%	2.378%	2.378%	27.693%	4.66	6.79	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.81	102.76	0.049%	2.489%	2.489%	29.799%	5.09	9.11	8.67

Return Price Performance			Index Price 18-Oct-2012	Previous Index Price 17-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	104.55	104.58	-0.025%	0.287%	0.287%	3.749%	0.75	0.49	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.03	106.04	-0.013%	0.712%	0.712%	8.991%	1.52	1.19	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.54	110.58	-0.030%	1.282%	1.282%		1.27	2.20	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.34	115.39	-0.046%	1.581%	1.581%	11.462%	3.00	2.61	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.06	0.046%	1.931%	1.931%	17.184%	2.53	3.24	3.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.76	111.05	-1.169%	0.599%	0.599%		3.34	4.52	4.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.76	102.78	-0.017%	-1.632%	-1.632%	24.189%	3.97	5.39	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.74	101.56	0.176%	2.321%	2.321%	22.948%	4.35	5.83	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.58	108.57	0.004%	-3.042%	-3.042%	23.163%	4.45	5.97	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	101.71	101.69	0.023%	2.539%	2.539%	24.544%	4.58	6.37	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.25	102.26	-0.008%	-2.260%	-2.260%	26.118%	4.66	6.79	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.05	105.98	0.061%	2.705%	2.705%	26.965%	5.09	9.11	8.67