

Irish Stock Exchange Daily Bond Index Report

Friday 19 October, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Oct-2012	Previous Close Value 18-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.62	103.61	0.006%	1.86%	1.86%	20.96%	3.62%	5.12	4.91	4.26
All Bond Index (Return)	152.39	152.36	0.018%	2.08%	2.08%	25.50%	52.39%	5.12	4.91	4.26
Under 3 Bond Index (Clean)	101.76	101.75	0.014%	0.50%	0.50%	7.86%	1.76%	1.18	1.17	1.30
Under 3 Bond Index (Return)	140.61	140.57	0.025%	0.73%	0.73%	12.32%	40.61%	1.18	1.17	1.30
Under 5 Bond Index (Clean)	107.67	107.67	0.000%	0.96%	0.96%	11.54%	7.67%	2.29	2.24	2.40
Under 5 Bond Index (Return)	149.66	149.65	0.011%	1.18%	1.18%	15.88%	49.66%	2.29	2.24	2.40
Under 10 Bond Index (Clean)	104.09	104.08	0.004%	1.77%	1.77%	19.80%	4.09%	4.50	4.32	3.99
Under 10 Bond Index (Return)	149.34	149.31	0.015%	1.97%	1.97%	24.25%	49.34%	4.50	4.32	3.99
5 Plus Bond Index (Clean)	103.08	103.07	0.010%	2.30%	2.30%	26.85%	3.08%	6.74	6.44	4.62
5 Plus Bond Index (Return)	156.45	156.41	0.022%	2.65%	2.65%	31.65%	56.45%	6.74	6.44	4.62
10 Plus Bond Index (Clean)	103.51	103.49	0.022%	2.51%	2.51%	29.83%	3.51%	9.10	8.66	5.08
10 Plus Bond Index (Return)	162.72	162.67	0.035%	2.74%	2.74%	34.80%	62.72%	9.10	8.66	5.08

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	102.06	2.52	184	104.58	0.00	5,616	5,732	5873
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.03	3.05	278	106.08	0.00	7,599	7,829	8061
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.30	3.22	261	110.52	0.00	3,630	3,895	4012
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.08	1.40	61	115.48	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.78	2.32	184	109.10	0.00	10,168	10,858	11093
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.75	0.02	1	109.77	0.00	3,895	4,275	4276
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.78	0.01	1	102.80	0.00	9,256	9,513	9514
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.28	1.48	123	101.77	0.00	7,700	7,722	7836
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.53	0.02	1	108.54	0.00	6,767	7,344	7345
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.44	2.27	184	101.71	0.00	11,809	11,743	12011
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.31	0.01	1	102.32	0.00	9,052	9,261	9262
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.83	3.26	220	106.08	0.00	11,758	12,091	12473

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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%	32.80%	17.60%	7.30%					6.40%	32.70%	17.60%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.80%	24.00%	10.00%					8.80%	44.90%	24.20%	10.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.30%	11.90%	5.00%					4.40%	22.30%	12.00%	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	12.00%		33.30%	13.90%					12.10%		33.30%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.70%		13.10%	5.50%					4.70%		12.80%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	16.50%				10.40%			12.00%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	13.40%				8.50%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	12.70%				8.00%			9.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	20.40%				13.10%			15.10%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.10%				10.10%			11.70%	15.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				21.00%	100.00%			13.60%				21.30%	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 19-Oct-2012	Previous Index Price 18-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	102.06	102.05	0.010%	0.034%	0.034%	4.921%	0.71	0.48	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.03	102.99	0.042%	0.559%	0.559%	10.249%	1.48	1.19	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.30	107.34	-0.035%	1.050%	1.050%		1.28	2.20	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	114.08	113.96	0.099%	1.287%	1.287%	13.563%	2.96	2.61	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	106.78	106.80	-0.023%	1.705%	1.705%	18.797%	2.54	3.24	3.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.75	109.76	-0.005%	1.392%	1.392%		3.34	4.51	4.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.78	102.76	0.024%	2.580%	2.580%	25.586%	3.97	5.38	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.28	100.27	0.010%	2.116%	2.116%	24.725%	4.35	5.83	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.53	108.58	-0.046%	2.007%	2.007%	24.776%	4.45	5.97	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	99.44	99.46	-0.015%	2.323%	2.323%	26.658%	4.59	6.37	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.31	102.25	0.056%	2.435%	2.435%	27.765%	4.65	6.79	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.83	102.81	0.022%	2.512%	2.512%	29.828%	5.08	9.10	8.66

Return Price Performance			Index Price 19-Oct-2012	Previous Index Price 18-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	104.55	0.023%	0.310%	0.310%	3.773%	0.71	0.48	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.08	106.03	0.050%	0.763%	0.763%	9.045%	1.48	1.19	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.52	110.54	-0.023%	1.259%	1.259%		1.28	2.20	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.48	115.34	0.118%	1.701%	1.701%	11.594%	2.96	2.61	2.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.11	-0.012%	1.919%	1.919%	17.170%	2.54	3.24	3.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.77	109.76	0.009%	0.609%	0.609%		3.34	4.51	4.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.80	102.76	0.036%	-1.597%	-1.597%	24.234%	3.97	5.38	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.77	101.74	0.022%	2.343%	2.343%	22.974%	4.35	5.83	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.54	108.58	-0.031%	-3.073%	-3.073%	23.124%	4.45	5.97	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	101.71	101.71	-0.003%	2.536%	2.536%	24.541%	4.59	6.37	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.32	102.25	0.069%	-2.192%	-2.192%	26.206%	4.65	6.79	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.08	106.05	0.035%	2.741%	2.741%	27.009%	5.08	9.10	8.66