

# Irish Stock Exchange Daily Bond Index Report

Monday 22 October, 2012

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 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 22-Oct-2012	Previous Close Value 19-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.60	103.62	-0.016%	1.85%	1.85%	20.94%	3.60%	5.12	4.91	4.26
All Bond Index (Return)	152.42	152.39	0.021%	2.10%	2.10%	25.53%	52.42%	5.12	4.91	4.26
Under 3 Bond Index (Clean)	101.75	101.76	-0.011%	0.49%	0.49%	7.85%	1.75%	1.18	1.17	1.30
Under 3 Bond Index (Return)	140.64	140.61	0.023%	0.75%	0.75%	12.35%	40.64%	1.18	1.17	1.30
Under 5 Bond Index (Clean)	107.67	107.67	0.006%	0.96%	0.96%	11.55%	7.67%	2.29	2.24	2.39
Under 5 Bond Index (Return)	149.72	149.66	0.041%	1.22%	1.22%	15.92%	49.72%	2.29	2.24	2.39
Under 10 Bond Index (Clean)	104.08	104.09	-0.010%	1.76%	1.76%	19.79%	4.08%	4.49	4.32	3.99
Under 10 Bond Index (Return)	149.38	149.34	0.027%	2.00%	2.00%	24.28%	49.38%	4.49	4.32	3.99
5 Plus Bond Index (Clean)	103.05	103.08	-0.030%	2.27%	2.27%	26.81%	3.05%	6.73	6.44	4.62
5 Plus Bond Index (Return)	156.46	156.45	0.010%	2.66%	2.66%	31.66%	56.46%	6.73	6.44	4.62
10 Plus Bond Index (Clean)	103.45	103.51	-0.061%	2.45%	2.45%	29.75%	3.45%	9.10	8.66	5.09
10 Plus Bond Index (Return)	162.70	162.72	-0.017%	2.72%	2.72%	34.78%	62.70%	9.10	8.66	5.09

## 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	102.07	2.56	187	104.63	0.00	5,616	5,732	5876
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.00	3.08	281	106.08	0.00	7,599	7,826	8060
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.31	3.26	264	110.56	0.00	3,630	3,895	4013
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.96	1.47	64	115.43	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.85	2.36	187	109.20	0.00	10,168	10,865	11104
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.67	0.06	4	109.73	0.00	3,895	4,272	4274
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.77	0.05	4	102.82	0.00	9,256	9,512	9516
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.19	1.52	126	101.71	0.00	7,700	7,715	7832
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.57	0.07	4	108.64	0.00	6,767	7,347	7351
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.52	2.31	187	101.82	0.00	11,809	11,751	12024
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.17	0.06	4	102.22	0.00	9,052	9,248	9253
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.77	3.30	223	106.06	0.00	11,745	12,083	12471

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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%	32.80%	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	8.50%			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%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	16.00%				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%		
									<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 22-Oct-2012	Previous Index Price 19-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	102.07	102.06	0.010%	0.044%	0.044%	4.932%	0.66	0.48	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.00	103.03	-0.034%	0.525%	0.525%	10.211%	1.51	1.19	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.31	107.30	0.005%	1.055%	1.055%		1.28	2.20	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	113.96	114.08	-0.103%	1.184%	1.184%	13.446%	3.00	2.61	2.53
IE0006857530	0685753	4.6 Treas Bnd 2016	106.85	106.78	0.066%	1.772%	1.772%	18.875%	2.52	3.23	3.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.67	109.75	-0.077%	1.314%	1.314%		3.36	4.51	4.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.77	102.78	-0.015%	2.565%	2.565%	25.567%	3.97	5.38	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.19	100.28	-0.093%	2.021%	2.021%	24.610%	4.36	5.82	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.57	108.53	0.041%	2.049%	2.049%	24.828%	4.44	5.96	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	99.52	99.44	0.072%	2.397%	2.397%	26.750%	4.57	6.37	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.17	102.31	-0.137%	2.295%	2.295%	27.590%	4.67	6.78	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.77	102.83	-0.061%	2.449%	2.449%	29.749%	5.09	9.10	8.66

Return Price Performance			Index Price 22-Oct-2012	Previous Index Price 19-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	104.63	104.58	0.049%	0.359%	0.359%	3.823%	0.66	0.48	0.48
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.08	106.08	-0.002%	0.761%	0.761%	9.043%	1.51	1.19	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.56	110.52	0.038%	1.297%	1.297%		1.28	2.20	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.43	115.48	-0.042%	1.658%	1.658%	11.547%	3.00	2.61	2.53
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.10	0.099%	2.020%	2.020%	17.286%	2.52	3.23	3.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.73	109.77	-0.036%	0.572%	0.572%		3.36	4.51	4.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.82	102.80	0.021%	-1.576%	-1.576%	24.261%	3.97	5.38	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.71	101.77	-0.055%	2.287%	2.287%	22.907%	4.36	5.82	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.64	108.54	0.086%	-2.990%	-2.990%	23.230%	4.44	5.96	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	101.82	101.71	0.107%	2.646%	2.646%	24.674%	4.57	6.37	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.22	102.32	-0.097%	-2.287%	-2.287%	26.084%	4.67	6.78	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.06	106.08	-0.017%	2.723%	2.723%	26.988%	5.09	9.10	8.66