

Irish Stock Exchange Daily Bond Index Report

Tuesday 23 October, 2012

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

Bond Indices Performance

Index	Close Value 23-Oct-2012	Previous Close Value 22-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	103.60	0.007%	1.86%	1.86%	20.95%	3.61%	5.12	4.91	4.26
All Bond Index (Return)	152.45	152.42	0.019%	2.12%	2.12%	25.55%	52.45%	5.12	4.91	4.26
Under 3 Bond Index (Clean)	101.68	101.75	-0.071%	0.42%	0.42%	7.77%	1.68%	1.18	1.16	1.35
Under 3 Bond Index (Return)	140.56	140.64	-0.058%	0.69%	0.69%	12.28%	40.56%	1.18	1.16	1.35
Under 5 Bond Index (Clean)	107.63	107.67	-0.045%	0.92%	0.92%	11.50%	7.63%	2.29	2.24	2.41
Under 5 Bond Index (Return)	149.68	149.72	-0.032%	1.19%	1.19%	15.89%	49.68%	2.29	2.24	2.41
Under 10 Bond Index (Clean)	104.09	104.08	0.014%	1.77%	1.77%	19.81%	4.09%	4.49	4.32	3.99
Under 10 Bond Index (Return)	149.42	149.38	0.026%	2.03%	2.03%	24.31%	49.42%	4.49	4.32	3.99
5 Plus Bond Index (Clean)	103.09	103.05	0.036%	2.31%	2.31%	26.85%	3.09%	6.73	6.43	4.62
5 Plus Bond Index (Return)	156.54	156.46	0.048%	2.71%	2.71%	31.73%	56.54%	6.73	6.43	4.62
10 Plus Bond Index (Clean)	103.40	103.45	-0.044%	2.40%	2.40%	29.69%	3.40%	9.10	8.66	5.10
10 Plus Bond Index (Return)	162.65	162.70	-0.028%	2.69%	2.69%	34.74%	62.65%	9.10	8.66	5.10

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	101.96	2.58	188	104.53	0.00	5,616	5,726	5871
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.95	3.09	282	106.04	0.00	7,599	7,823	8058
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.23	3.27	265	110.50	0.00	3,630	3,892	4011
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.04	1.49	65	115.53	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.78	2.37	188	109.14	0.00	10,168	10,857	11098
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.80	0.08	5	109.88	0.00	3,889	4,277	4280
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.83	0.06	5	102.89	0.00	9,256	9,518	9523
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.30	1.53	127	101.83	0.00	7,700	7,723	7841
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.61	0.08	5	108.69	0.00	6,767	7,349	7354
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.46	2.32	188	101.78	0.00	11,809	11,745	12018
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.34	0.07	5	102.40	0.00	9,052	9,263	9270
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.72	3.31	224	106.03	0.00	11,754	12,065	12454

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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%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.90%	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 23-Oct-2012	Previous Index Price 22-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	101.96	102.07	-0.105%	-0.061%	-0.061%	4.822%	0.86	0.48	0.47
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.95	103.00	-0.047%	0.478%	0.478%	10.160%	1.54	1.18	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.23	107.31	-0.070%	0.984%	0.984%		1.31	2.19	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	114.04	113.96	0.069%	1.254%	1.254%	13.525%	2.96	2.60	2.53
IE0006857530	0685753	4.6 Treas Bnd 2016	106.78	106.85	-0.068%	1.702%	1.702%	18.793%	2.54	3.23	3.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.80	109.67	0.123%	1.438%	1.438%		3.33	4.51	4.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.83	102.77	0.063%	2.630%	2.630%	25.647%	3.96	5.38	5.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.30	100.19	0.113%	2.136%	2.136%	24.750%	4.34	5.82	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.61	108.57	0.032%	2.082%	2.082%	24.868%	4.44	5.96	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	99.46	99.52	-0.057%	2.339%	2.339%	26.677%	4.58	6.37	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.34	102.17	0.166%	2.465%	2.465%	27.802%	4.64	6.78	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.72	102.77	-0.044%	2.405%	2.405%	29.692%	5.10	9.10	8.66

Return Price Performance			Index Price 23-Oct-2012	Previous Index Price 22-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	104.53	104.63	-0.090%	0.269%	0.269%	3.730%	0.86	0.48	0.47
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.04	106.08	-0.035%	0.726%	0.726%	9.005%	1.54	1.18	1.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.50	110.56	-0.057%	1.240%	1.240%		1.31	2.19	2.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.53	115.43	0.088%	1.747%	1.747%	11.645%	2.96	2.60	2.53
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.20	-0.055%	1.964%	1.964%	17.222%	2.54	3.23	3.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.88	109.73	0.137%	0.709%	0.709%		3.33	4.51	4.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.89	102.82	0.075%	-1.502%	-1.502%	24.354%	3.96	5.38	5.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.83	101.71	0.122%	2.412%	2.412%	23.057%	4.34	5.82	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.69	108.64	0.047%	-2.944%	-2.944%	23.288%	4.44	5.96	5.71
IE0034074488	3407448	4.5 Treas Bnd 2020	101.78	101.82	-0.044%	2.601%	2.601%	24.619%	4.58	6.37	6.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.40	102.22	0.179%	-2.112%	-2.112%	26.310%	4.64	6.78	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.03	106.06	-0.028%	2.694%	2.694%	26.952%	5.10	9.10	8.66