

# Irish Stock Exchange Daily Bond Index Report

Wednesday 24 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 24-Oct-2012	Previous Close Value 23-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.37	103.61	-0.228%	1.62%	1.62%	20.67%	3.37%	5.10	4.89	4.30
All Bond Index (Return)	152.13	152.45	-0.212%	1.90%	1.90%	25.29%	52.13%	5.10	4.89	4.30
Under 3 Bond Index (Clean)	101.67	101.68	-0.010%	0.41%	0.41%	7.76%	1.67%	1.17	1.15	1.34
Under 3 Bond Index (Return)	140.56	140.56	0.001%	0.69%	0.69%	12.29%	40.56%	1.17	1.15	1.34
Under 5 Bond Index (Clean)	107.56	107.63	-0.059%	0.86%	0.86%	11.43%	7.56%	2.28	2.22	2.42
Under 5 Bond Index (Return)	149.61	149.68	-0.046%	1.14%	1.14%	15.83%	49.61%	2.28	2.22	2.42
Under 10 Bond Index (Clean)	103.90	104.09	-0.184%	1.58%	1.58%	19.59%	3.90%	4.48	4.30	4.03
Under 10 Bond Index (Return)	149.16	149.42	-0.169%	1.86%	1.86%	24.10%	49.16%	4.48	4.30	4.03
5 Plus Bond Index (Clean)	102.75	103.09	-0.324%	1.97%	1.97%	26.44%	2.75%	6.71	6.41	4.66
5 Plus Bond Index (Return)	156.06	156.54	-0.306%	2.40%	2.40%	31.32%	56.06%	6.71	6.41	4.66
10 Plus Bond Index (Clean)	102.87	103.40	-0.511%	1.88%	1.88%	29.03%	2.87%	9.08	8.63	5.15
10 Plus Bond Index (Return)	161.87	162.65	-0.481%	2.20%	2.20%	34.09%	61.87%	9.08	8.63	5.15

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	101.97	2.59	189	104.56	0.00	5,616	5,727	5872
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.94	3.10	283	106.04	0.00	7,599	7,822	8058
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.18	3.28	266	110.46	0.00	3,630	3,890	4010
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.95	1.51	66	115.46	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.64	2.38	189	109.02	0.00	10,168	10,843	11086
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.71	0.09	6	109.80	0.00	3,889	4,267	4270
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.65	0.07	6	102.72	0.00	9,256	9,501	9507
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.95	1.54	128	101.50	0.00	7,700	7,696	7815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.31	0.10	6	108.40	0.00	6,767	7,329	7335
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.13	2.33	189	101.46	0.00	11,809	11,706	11981
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.10	0.08	6	102.18	0.00	9,052	9,242	9249
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.20	3.33	225	105.52	0.00	11,754	12,012	12403

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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	10.60%			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%			15.10%	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	13.30%				20.90%	100.00%			13.50%				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 24-Oct-2012	Previous Index Price 23-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	101.97	101.96	0.012%	-0.049%	-0.049%	4.834%	0.74	0.47	0.46
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.94	102.95	-0.007%	0.471%	0.471%	10.152%	1.52	1.17	1.16
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.18	107.23	-0.048%	0.935%	0.935%		1.31	2.18	2.15
IE0004680173	0468017	8.25 Treas Bnd 2015	113.95	114.04	-0.082%	1.171%	1.171%	13.432%	2.98	2.59	2.52
IE0006857530	0685753	4.6 Treas Bnd 2016	106.64	106.78	-0.128%	1.572%	1.572%	18.641%	2.57	3.22	3.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.71	109.80	-0.082%	1.355%	1.355%		3.35	4.50	4.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.65	102.83	-0.180%	2.445%	2.445%	25.421%	3.99	5.37	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.95	100.30	-0.349%	1.780%	1.780%	24.315%	4.41	5.81	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.31	108.61	-0.279%	1.797%	1.797%	24.520%	4.49	5.95	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	99.13	99.46	-0.332%	1.999%	1.999%	26.257%	4.64	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.10	102.34	-0.232%	2.228%	2.228%	27.506%	4.68	6.77	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.20	102.72	-0.511%	1.881%	1.881%	29.029%	5.15	9.08	8.63

Return Price Performance			Index Price 24-Oct-2012	Previous Index Price 23-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	104.56	104.53	0.025%	0.294%	0.294%	3.756%	0.74	0.47	0.46
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.04	106.04	0.004%	0.730%	0.730%	9.009%	1.52	1.17	1.16
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.46	110.50	-0.036%	1.203%	1.203%		1.31	2.18	2.15
IE0004680173	0468017	8.25 Treas Bnd 2015	115.46	115.53	-0.060%	1.687%	1.687%	11.578%	2.98	2.59	2.52
IE0006857530	0685753	4.6 Treas Bnd 2016	109.02	109.14	-0.115%	1.847%	1.847%	17.087%	2.57	3.22	3.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.80	109.88	-0.068%	0.641%	0.641%		3.35	4.50	4.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.72	102.89	-0.168%	-1.668%	-1.668%	24.145%	3.99	5.37	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.50	101.83	-0.331%	2.073%	2.073%	22.649%	4.41	5.81	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.40	108.69	-0.263%	-3.200%	-3.200%	22.963%	4.49	5.95	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	101.46	101.78	-0.311%	2.281%	2.281%	24.231%	4.64	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.18	102.40	-0.218%	-2.325%	-2.325%	26.035%	4.68	6.77	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.52	106.03	-0.481%	2.200%	2.200%	26.341%	5.15	9.08	8.63