

Irish Stock Exchange Daily Bond Index Report

Thursday 25 October, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Oct-2012	Previous Close Value 24-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.47	103.37	0.089%	1.71%	1.71%	20.78%	3.47%	5.10	4.89	4.28
All Bond Index (Return)	152.28	152.13	0.100%	2.00%	2.00%	25.41%	52.28%	5.10	4.89	4.28
Under 3 Bond Index (Clean)	101.62	101.67	-0.053%	0.35%	0.35%	7.70%	1.62%	1.17	1.15	1.37
Under 3 Bond Index (Return)	140.51	140.56	-0.040%	0.65%	0.65%	12.24%	40.51%	1.17	1.15	1.37
Under 5 Bond Index (Clean)	107.53	107.56	-0.033%	0.83%	0.83%	11.39%	7.53%	2.28	2.22	2.44
Under 5 Bond Index (Return)	149.58	149.61	-0.019%	1.12%	1.12%	15.81%	49.58%	2.28	2.22	2.44
Under 10 Bond Index (Clean)	103.98	103.90	0.078%	1.66%	1.66%	19.68%	3.98%	4.48	4.31	4.01
Under 10 Bond Index (Return)	149.30	149.16	0.090%	1.95%	1.95%	24.21%	49.30%	4.48	4.31	4.01
5 Plus Bond Index (Clean)	102.92	102.75	0.158%	2.14%	2.14%	26.64%	2.92%	6.71	6.41	4.64
5 Plus Bond Index (Return)	156.32	156.06	0.168%	2.57%	2.57%	31.54%	56.32%	6.71	6.41	4.64
10 Plus Bond Index (Clean)	103.03	102.87	0.157%	2.04%	2.04%	29.23%	3.03%	9.08	8.63	5.14
10 Plus Bond Index (Return)	162.14	161.87	0.166%	2.37%	2.37%	34.31%	62.14%	9.08	8.63	5.14

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	101.89	2.60	190	104.49	0.00	5,616	5,722	5869
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.87	3.11	284	105.99	0.00	7,599	7,817	8053
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.19	3.29	267	110.48	0.00	3,630	3,891	4010
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.94	1.54	67	115.47	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.62	2.40	190	109.02	0.00	10,168	10,842	11085
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.72	0.11	7	109.83	0.00	3,889	4,267	4271
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.63	0.09	7	102.72	0.00	9,256	9,499	9507
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.17	1.56	129	101.72	0.00	7,700	7,713	7832
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.54	0.11	7	108.65	0.00	6,767	7,344	7352
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.42	2.34	190	101.76	0.00	11,809	11,740	12016
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.18	0.10	7	102.27	0.00	9,052	9,249	9258
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.36	3.34	226	105.70	0.00	11,754	12,031	12424

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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%	12.00%	5.00%					4.40%	22.40%	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%	12.80%				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	10.30%			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%			13.60%				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 25-Oct-2012	Previous Index Price 24-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	101.89	101.97	-0.078%	-0.127%	-0.127%	4.752%	0.88	0.46	0.46
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.87	102.94	-0.068%	0.403%	0.403%	10.078%	1.58	1.17	1.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.19	107.18	0.014%	0.949%	0.949%		1.30	2.18	2.15
IE0004680173	0468017	8.25 Treas Bnd 2015	113.94	113.95	-0.010%	1.161%	1.161%	13.421%	2.98	2.59	2.52
IE0006857530	0685753	4.6 Treas Bnd 2016	106.62	106.64	-0.017%	1.554%	1.554%	18.621%	2.57	3.22	3.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.72	109.71	0.012%	1.367%	1.367%		3.34	4.50	4.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.63	102.65	-0.015%	2.430%	2.430%	25.402%	4.00	5.36	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.17	99.95	0.212%	1.996%	1.996%	24.579%	4.37	5.81	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.54	108.31	0.212%	2.013%	2.013%	24.784%	4.45	5.95	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	99.42	99.13	0.290%	2.295%	2.295%	26.622%	4.59	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.18	102.10	0.078%	2.308%	2.308%	27.606%	4.67	6.77	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.36	102.20	0.157%	2.041%	2.041%	29.231%	5.14	9.08	8.63

Return Price Performance			Index Price 25-Oct-2012	Previous Index Price 24-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	104.49	104.56	-0.063%	0.230%	0.230%	3.690%	0.88	0.46	0.46
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.99	106.04	-0.056%	0.673%	0.673%	8.948%	1.58	1.17	1.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.48	110.46	0.024%	1.228%	1.228%		1.30	2.18	2.15
IE0004680173	0468017	8.25 Treas Bnd 2015	115.47	115.46	0.010%	1.696%	1.696%	11.589%	2.98	2.59	2.52
IE0006857530	0685753	4.6 Treas Bnd 2016	109.02	109.02	-0.004%	1.843%	1.843%	17.083%	2.57	3.22	3.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.83	109.80	0.026%	0.666%	0.666%		3.34	4.50	4.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.72	102.72	-0.002%	-1.669%	-1.669%	24.142%	4.00	5.36	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.72	101.50	0.221%	2.298%	2.298%	22.920%	4.37	5.81	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.65	108.40	0.227%	-2.980%	-2.980%	23.242%	4.45	5.95	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	101.76	101.46	0.295%	2.583%	2.583%	24.597%	4.59	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.27	102.18	0.091%	-2.236%	-2.236%	26.149%	4.67	6.77	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.70	105.52	0.166%	2.370%	2.370%	26.551%	5.14	9.08	8.63