

# Irish Stock Exchange Daily Bond Index Report

Friday 26 October, 2012

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## Bond Indices Performance

Index	Close Value 26-Oct-2012	Previous Close Value 25-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	103.47	0.004%	1.72%	1.72%	20.79%	3.47%	5.10	4.89	4.28
All Bond Index (Return)	152.31	152.28	0.016%	2.02%	2.02%	25.43%	52.31%	5.10	4.89	4.28
Under 3 Bond Index (Clean)	101.57	101.62	-0.043%	0.31%	0.31%	7.65%	1.57%	1.16	1.15	1.40
Under 3 Bond Index (Return)	140.46	140.51	-0.031%	0.62%	0.62%	12.21%	40.46%	1.16	1.15	1.40
Under 5 Bond Index (Clean)	107.48	107.53	-0.043%	0.78%	0.78%	11.35%	7.48%	2.27	2.22	2.45
Under 5 Bond Index (Return)	149.53	149.58	-0.030%	1.09%	1.09%	15.78%	49.53%	2.27	2.22	2.45
Under 10 Bond Index (Clean)	103.95	103.98	-0.026%	1.64%	1.64%	19.65%	3.95%	4.48	4.30	4.02
Under 10 Bond Index (Return)	149.28	149.30	-0.013%	1.93%	1.93%	24.20%	49.28%	4.48	4.30	4.02
5 Plus Bond Index (Clean)	102.95	102.92	0.030%	2.17%	2.17%	26.68%	2.95%	6.71	6.41	4.64
5 Plus Bond Index (Return)	156.39	156.32	0.043%	2.61%	2.61%	31.60%	56.39%	6.71	6.41	4.64
10 Plus Bond Index (Clean)	103.23	103.03	0.193%	2.24%	2.24%	29.48%	3.23%	9.08	8.64	5.11
10 Plus Bond Index (Return)	162.46	162.14	0.200%	2.58%	2.58%	34.58%	62.46%	9.08	8.64	5.11

## 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	101.89	2.62	191	104.51	0.00	5,616	5,722	5869
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.83	3.12	285	105.96	0.00	7,599	7,814	8051
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.07	3.30	268	110.37	0.00	3,630	3,886	4006
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.85	1.56	68	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.62	2.41	191	109.02	0.00	10,168	10,841	11086
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.57	0.12	8	109.69	0.00	3,889	4,261	4266
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.61	0.10	8	102.70	0.00	9,256	9,497	9506
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.10	1.57	130	101.66	0.00	7,700	7,707	7828
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.60	0.13	8	108.73	0.00	6,767	7,348	7357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.41	2.36	191	101.76	0.00	11,809	11,739	12017
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.17	0.11	8	102.28	0.00	9,052	9,248	9258
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.55	3.36	227	105.91	0.00	11,754	12,054	12449

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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	8.20%			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%	15.80%			
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%		
									<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 26-Oct-2012	Previous Index Price 25-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	101.89	0.000%	-0.127%	-0.127%	4.752%	0.86	0.46	0.46
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.83	102.87	-0.039%	0.364%	0.364%	10.035%	1.60	1.17	1.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.07	107.19	-0.117%	0.832%	0.832%	13.333%	1.35	2.18	2.15
IE0004680173	0468017	8.25 Treas Bnd 2015	113.85	113.94	-0.078%	1.082%	1.082%	18.615%	3.01	2.59	2.51
IE0006857530	0685753	4.6 Treas Bnd 2016	106.62	106.62	-0.005%	1.550%	1.550%	25.368%	2.57	3.21	3.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.57	109.72	-0.137%	1.229%	1.229%	24.492%	3.37	4.49	4.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.61	102.63	-0.027%	2.402%	2.402%	29.481%	4.00	5.36	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.10	100.17	-0.070%	1.925%	1.925%	24.857%	4.38	5.80	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.60	108.54	0.058%	2.073%	2.073%	26.610%	4.44	5.94	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	99.41	99.42	-0.010%	2.284%	2.284%	27.590%	4.59	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.17	102.18	-0.013%	2.295%	2.295%	29.481%	4.67	6.76	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.55	102.36	0.193%	2.238%	2.238%		5.11	9.08	8.64

Return Price Performance			Index Price 26-Oct-2012	Previous Index Price 25-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	104.51	104.49	0.012%	0.243%	0.243%	3.703%	0.86	0.46	0.46
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.96	105.99	-0.027%	0.646%	0.646%	8.919%	1.60	1.17	1.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.37	110.48	-0.101%	1.125%	1.125%	11.525%	1.35	2.18	2.15
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.47	-0.057%	1.638%	1.638%	17.091%	3.01	2.59	2.51
IE0006857530	0685753	4.6 Treas Bnd 2016	109.02	109.02	0.006%	1.850%	1.850%	24.124%	2.57	3.21	3.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.69	109.83	-0.123%	0.543%	0.543%	22.850%	3.37	4.49	4.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.70	102.72	-0.015%	-1.684%	-1.684%	23.332%	4.00	5.36	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.66	101.72	-0.057%	2.240%	2.240%	24.601%	4.38	5.80	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.73	108.65	0.073%	-2.909%	-2.909%	26.152%	4.44	5.94	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	101.76	101.76	0.003%	2.586%	2.586%		4.59	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.28	102.27	0.002%	-2.234%	-2.234%		4.67	6.76	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.91	105.70	0.201%	2.575%	2.575%		5.11	9.08	8.64