

# Irish Stock Exchange Daily Bond Index Report

Tuesday 30 October, 2012

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## Bond Indices Performance

Index	Close Value 30-Oct-2012	Previous Close Value 29-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	0.003%	1.72%	1.72%	20.79%	3.47%	5.10	4.89	4.28
All Bond Index (Return)	152.39	152.31	0.053%	2.07%	2.07%	25.50%	52.39%	5.10	4.89	4.28
Under 3 Bond Index (Clean)	101.53	101.57	-0.041%	0.27%	0.27%	7.61%	1.53%	1.16	1.14	1.43
Under 3 Bond Index (Return)	140.47	140.46	0.006%	0.63%	0.63%	12.21%	40.47%	1.16	1.14	1.43
Under 5 Bond Index (Clean)	107.44	107.48	-0.036%	0.75%	0.75%	11.31%	7.44%	2.27	2.22	2.47
Under 5 Bond Index (Return)	149.55	149.53	0.011%	1.10%	1.10%	15.79%	49.55%	2.27	2.22	2.47
Under 10 Bond Index (Clean)	103.94	103.95	-0.013%	1.62%	1.62%	19.63%	3.94%	4.47	4.30	4.02
Under 10 Bond Index (Return)	149.33	149.28	0.036%	1.97%	1.97%	24.24%	49.33%	4.47	4.30	4.02
5 Plus Bond Index (Clean)	102.97	102.95	0.024%	2.19%	2.19%	26.71%	2.97%	6.71	6.41	4.63
5 Plus Bond Index (Return)	156.51	156.39	0.076%	2.69%	2.69%	31.70%	56.51%	6.71	6.41	4.63
10 Plus Bond Index (Clean)	103.35	103.23	0.109%	2.35%	2.35%	29.62%	3.35%	9.08	8.64	5.10
10 Plus Bond Index (Return)	162.73	162.46	0.163%	2.74%	2.74%	34.80%	62.73%	9.08	8.64	5.10

## 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	101.90	2.67	195	104.57	0.00	5,616	5,723	5873
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.75	3.17	289	105.92	0.00	7,599	7,807	8048
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.04	3.35	272	110.39	0.00	3,630	3,885	4007
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.02	1.65	72	115.67	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.58	2.46	195	109.03	0.00	10,168	10,837	11087
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.56	0.18	12	109.74	0.00	3,889	4,261	4268
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.78	0.15	12	102.93	0.00	9,256	9,513	9527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.08	1.62	134	101.69	0.00	7,700	7,706	7830
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.51	0.19	12	108.70	0.00	6,767	7,342	7355
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.36	2.40	195	101.76	0.00	11,809	11,733	12017
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.14	0.16	12	102.30	0.00	9,052	9,245	9260
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.67	3.42	231	106.08	0.00	11,745	12,067	12469

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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	10.60%			12.20%	16.50%				10.40%			12.00%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			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%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			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%				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 30-Oct-2012	Previous Index Price 29-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	101.90	101.89	0.008%	-0.120%	-0.120%	4.760%	0.82	0.46	0.45
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.75	102.83	-0.083%	0.281%	0.281%	9.944%	1.67	1.17	1.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.04	107.07	-0.031%	0.800%	0.800%		1.36	2.17	2.14
IE0004680173	0468017	8.25 Treas Bnd 2015	114.02	113.85	0.152%	1.236%	1.236%	13.505%	2.94	2.59	2.51
IE0006857530	0685753	4.6 Treas Bnd 2016	106.58	106.62	-0.038%	1.512%	1.512%	18.571%	2.58	3.21	3.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.56	109.57	-0.014%	1.215%	1.215%		3.37	4.49	4.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.78	102.61	0.173%	2.580%	2.580%	25.586%	3.97	5.36	5.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.08	100.10	-0.017%	1.907%	1.907%	24.470%	4.38	5.80	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.51	108.60	-0.083%	1.988%	1.988%	24.753%	4.45	5.94	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	99.36	99.41	-0.045%	2.238%	2.238%	26.552%	4.60	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.14	102.17	-0.029%	2.265%	2.265%	27.552%	4.67	6.76	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.67	102.55	0.109%	2.350%	2.350%	29.623%	5.10	9.08	8.64

Return Price Performance			Index Price 30-Oct-2012	Previous Index Price 29-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	104.57	104.51	0.060%	0.303%	0.303%	3.766%	0.82	0.46	0.45
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.92	105.96	-0.039%	0.607%	0.607%	8.876%	1.67	1.17	1.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.39	110.37	0.014%	1.140%	1.140%		1.36	2.17	2.14
IE0004680173	0468017	8.25 Treas Bnd 2015	115.67	115.40	0.230%	1.872%	1.872%	11.781%	2.94	2.59	2.51
IE0006857530	0685753	4.6 Treas Bnd 2016	109.03	109.02	0.010%	1.860%	1.860%	17.103%	2.58	3.21	3.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.74	109.69	0.041%	0.584%	0.584%		3.37	4.49	4.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.93	102.70	0.220%	-1.468%	-1.468%	24.397%	3.97	5.36	5.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.69	101.66	0.030%	2.271%	2.271%	22.887%	4.38	5.80	5.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.70	108.73	-0.024%	-2.933%	-2.933%	23.302%	4.45	5.94	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	101.76	101.76	0.004%	2.590%	2.590%	24.605%	4.60	6.35	6.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.30	102.28	0.023%	-2.211%	-2.211%	26.181%	4.67	6.76	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.08	105.91	0.162%	2.742%	2.742%	27.011%	5.10	9.08	8.64