

Irish Stock Exchange Daily Bond Index Report

Wednesday 31 October, 2012

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

Bond Indices Performance

Index	Close Value 31-Oct-2012	Previous Close Value 30-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.50	103.47	0.022%	1.74%	1.74%	20.82%	3.50%	5.09	4.88	4.28
All Bond Index (Return)	152.44	152.39	0.035%	2.11%	2.11%	25.54%	52.44%	5.09	4.88	4.28
Under 3 Bond Index (Clean)	101.50	101.53	-0.033%	0.23%	0.23%	7.57%	1.50%	1.15	1.14	1.44
Under 3 Bond Index (Return)	140.44	140.47	-0.021%	0.61%	0.61%	12.19%	40.44%	1.15	1.14	1.44
Under 5 Bond Index (Clean)	107.43	107.44	-0.010%	0.74%	0.74%	11.30%	7.43%	2.26	2.21	2.46
Under 5 Bond Index (Return)	149.55	149.55	0.002%	1.10%	1.10%	15.79%	49.55%	2.26	2.21	2.46
Under 10 Bond Index (Clean)	103.96	103.94	0.016%	1.64%	1.64%	19.65%	3.96%	4.47	4.29	4.02
Under 10 Bond Index (Return)	149.37	149.33	0.029%	2.00%	2.00%	24.28%	49.37%	4.47	4.29	4.02
5 Plus Bond Index (Clean)	103.01	102.97	0.041%	2.23%	2.23%	26.76%	3.01%	6.70	6.41	4.63
5 Plus Bond Index (Return)	156.59	156.51	0.053%	2.74%	2.74%	31.77%	56.59%	6.70	6.41	4.63
10 Plus Bond Index (Clean)	103.41	103.35	0.061%	2.41%	2.41%	29.70%	3.41%	9.07	8.63	5.09
10 Plus Bond Index (Return)	162.84	162.73	0.073%	2.82%	2.82%	34.90%	62.84%	9.07	8.63	5.09

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.82	2.69	196	104.50	0.00	5,616	5,718	5869
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.75	3.18	290	105.93	0.00	7,599	7,808	8049
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	107.00	3.37	273	110.37	0.00	3,630	3,884	4006
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.94	1.65	72	115.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.61	2.47	196	109.08	0.00	10,168	10,840	11091
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.55	0.20	13	109.74	0.00	3,889	4,260	4268
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.77	0.16	13	102.93	0.00	9,256	9,512	9527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.21	1.63	135	101.83	0.00	7,700	7,716	7841
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.52	0.21	13	108.73	0.00	6,767	7,343	7357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.42	2.42	196	101.84	0.00	11,809	11,740	12026
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.13	0.18	13	102.31	0.00	9,052	9,245	9261
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.73	3.43	232	106.16	0.00	11,745	12,066	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%	10.10%				
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%		
									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 31-Oct-2012	Previous Index Price 30-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	101.82	101.90	-0.081%	-0.201%	-0.201%	4.675%	0.92	0.45	0.45
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.75	102.75	0.002%	0.283%	0.283%	9.946%	1.65	1.16	1.14
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.00	107.04	-0.033%	0.768%	0.768%		1.37	2.17	2.14
IE0004680173	0468017	8.25 Treas Bnd 2015	113.94	114.02	-0.067%	1.168%	1.168%	13.429%	2.96	2.58	2.51
IE0006857530	0685753	4.6 Treas Bnd 2016	106.61	106.58	0.028%	1.540%	1.540%	18.604%	2.57	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.55	109.56	-0.012%	1.203%	1.203%		3.37	4.48	4.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.77	102.78	-0.010%	2.570%	2.570%	25.573%	3.97	5.35	5.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.21	100.08	0.127%	2.037%	2.037%	24.628%	4.36	5.79	5.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.52	108.51	0.006%	1.994%	1.994%	24.761%	4.45	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	99.42	99.36	0.060%	2.300%	2.300%	26.629%	4.59	6.34	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.13	102.14	-0.005%	2.260%	2.260%	27.546%	4.67	6.75	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.73	102.67	0.061%	2.413%	2.413%	29.702%	5.09	9.07	8.63

Return Price Performance			Index Price 31-Oct-2012	Previous Index Price 30-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	104.50	104.57	-0.066%	0.237%	0.237%	3.697%	0.92	0.45	0.45
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.93	105.92	0.012%	0.619%	0.619%	8.890%	1.65	1.16	1.14
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.37	110.39	-0.020%	1.120%	1.120%		1.37	2.17	2.14
IE0004680173	0468017	8.25 Treas Bnd 2015	115.59	115.67	-0.066%	1.805%	1.805%	11.708%	2.96	2.58	2.51
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.03	0.039%	1.899%	1.899%	17.148%	2.57	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.74	109.74	0.003%	0.587%	0.587%		3.37	4.48	4.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.93	102.93	0.003%	-1.465%	-1.465%	24.401%	3.97	5.35	5.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.83	101.69	0.137%	2.411%	2.411%	23.055%	4.36	5.79	5.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.73	108.70	0.022%	-2.911%	-2.911%	23.330%	4.45	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	101.84	101.76	0.071%	2.662%	2.662%	24.694%	4.59	6.34	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.31	102.30	0.009%	-2.202%	-2.202%	26.192%	4.67	6.75	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.16	106.08	0.073%	2.816%	2.816%	27.103%	5.09	9.07	8.63