

Irish Stock Exchange Daily Bond Index Report

Thursday 1 November, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 01-Nov-2012	Previous Close Value 31-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.38	103.50	-0.114%	-0.11%	1.63%	20.68%	3.38%	5.09	4.88	4.30
All Bond Index (Return)	152.29	152.44	-0.099%	-0.10%	2.01%	25.42%	52.29%	5.09	4.88	4.30
Under 3 Bond Index (Clean)	101.35	101.50	-0.141%	-0.14%	0.09%	7.42%	1.35%	1.15	1.13	1.55
Under 3 Bond Index (Return)	140.27	140.44	-0.125%	-0.13%	0.48%	12.05%	40.27%	1.15	1.13	1.55
Under 5 Bond Index (Clean)	107.30	107.43	-0.125%	-0.12%	0.61%	11.16%	7.30%	2.26	2.20	2.52
Under 5 Bond Index (Return)	149.39	149.55	-0.110%	-0.11%	0.99%	15.66%	49.39%	2.26	2.20	2.52
Under 10 Bond Index (Clean)	103.84	103.96	-0.113%	-0.11%	1.53%	19.52%	3.84%	4.46	4.29	4.04
Under 10 Bond Index (Return)	149.23	149.37	-0.098%	-0.10%	1.90%	24.16%	49.23%	4.46	4.29	4.04
5 Plus Bond Index (Clean)	102.90	103.01	-0.108%	-0.11%	2.12%	26.63%	2.90%	6.70	6.40	4.64
5 Plus Bond Index (Return)	156.44	156.59	-0.093%	-0.09%	2.65%	31.65%	56.44%	6.70	6.40	4.64
10 Plus Bond Index (Clean)	103.28	103.41	-0.125%	-0.12%	2.28%	29.54%	3.28%	9.07	8.62	5.11
10 Plus Bond Index (Return)	162.67	162.84	-0.106%	-0.11%	2.71%	34.76%	62.67%	9.07	8.62	5.11

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	101.75	2.70	197	104.45	0.00	5,616	5,714	5866
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.56	3.19	291	105.74	0.00	7,599	7,793	8035
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.84	3.38	274	110.21	0.00	3,630	3,878	4001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.72	1.67	73	115.39	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.48	2.48	197	108.96	0.00	10,168	10,827	11079
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.47	0.21	14	109.68	0.00	3,889	4,257	4266
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.60	0.17	14	102.77	0.00	9,256	9,496	9512
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.01	1.64	136	101.64	0.00	7,700	7,700	7827
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.43	0.23	14	108.66	0.00	6,767	7,337	7353
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.39	2.43	197	101.82	0.00	11,809	11,737	12024
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.06	0.19	14	102.25	0.00	9,052	9,238	9256
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.60	3.45	233	106.05	0.00	11,745	12,051	12456

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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%	32.90%	17.60%	7.30%					6.40%	32.80%	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%	5.00%				
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%	12.70%				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%	16.10%				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%		
									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 01-Nov-2012	Previous Index Price 31-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	101.75	101.82	-0.064%	-0.064%	-0.265%	4.608%	1.04	0.45	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.56	102.75	-0.190%	-0.190%	0.093%	9.737%	1.81	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.84	107.00	-0.154%	-0.154%	0.612%		1.43	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	113.72	113.94	-0.196%	-0.196%	0.970%	13.207%	3.03	2.58	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	106.48	106.61	-0.122%	-0.122%	1.416%	18.460%	2.61	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.47	109.55	-0.068%	-0.068%	1.134%		3.39	4.48	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.60	102.77	-0.170%	-0.170%	2.395%	25.360%	4.00	5.35	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.01	100.21	-0.200%	-0.200%	1.833%	24.380%	4.40	5.79	5.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.43	108.52	-0.076%	-0.076%	1.917%	24.667%	4.46	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	99.39	99.42	-0.030%	-0.030%	2.269%	26.591%	4.60	6.34	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.06	102.13	-0.069%	-0.069%	2.190%	27.459%	4.68	6.75	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.60	102.73	-0.125%	-0.125%	2.285%	29.541%	5.11	9.07	8.62

Return Price Performance			Index Price 01-Nov-2012	Previous Index Price 31-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	104.45	104.50	-0.049%	-0.049%	0.188%	3.647%	1.04	0.45	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.74	105.93	-0.174%	-0.174%	0.445%	8.701%	1.81	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.21	110.37	-0.139%	-0.139%	0.979%		1.43	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.39	115.59	-0.173%	-0.173%	1.628%	11.515%	3.03	2.58	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	108.96	109.08	-0.107%	-0.107%	1.790%	17.022%	2.61	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.68	109.74	-0.055%	-0.055%	0.532%		3.39	4.48	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.77	102.93	-0.158%	-0.158%	-1.621%	24.204%	4.00	5.35	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.64	101.83	-0.185%	-0.185%	2.222%	22.828%	4.40	5.79	5.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.66	108.73	-0.061%	-0.061%	-2.970%	23.255%	4.46	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	101.82	101.84	-0.017%	-0.017%	2.645%	24.673%	4.60	6.34	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.25	102.31	-0.055%	-0.055%	-2.256%	26.123%	4.68	6.75	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.05	106.16	-0.106%	-0.106%	2.707%	26.967%	5.11	9.07	8.62