

# Irish Stock Exchange Daily Bond Index Report

Friday 9 November, 2012

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## Bond Indices Performance

Index	Close Value 09-Nov-2012	Previous Close Value 08-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.17	103.23	-0.063%	-0.32%	1.42%	20.43%	3.17%	5.06	4.85	4.34
All Bond Index (Return)	152.14	152.21	-0.049%	-0.20%	1.91%	25.29%	52.14%	5.06	4.85	4.34
Under 3 Bond Index (Clean)	101.40	101.33	0.062%	-0.10%	0.14%	7.47%	1.40%	1.13	1.11	1.46
Under 3 Bond Index (Return)	140.46	140.36	0.071%	0.01%	0.62%	12.20%	40.46%	1.13	1.11	1.46
Under 5 Bond Index (Clean)	107.29	107.25	0.032%	-0.13%	0.60%	11.15%	7.29%	2.24	2.18	2.50
Under 5 Bond Index (Return)	149.52	149.45	0.043%	-0.02%	1.08%	15.76%	49.52%	2.24	2.18	2.50
Under 10 Bond Index (Clean)	103.69	103.72	-0.031%	-0.26%	1.38%	19.34%	3.69%	4.44	4.26	4.07
Under 10 Bond Index (Return)	149.16	149.19	-0.018%	-0.14%	1.85%	24.10%	49.16%	4.44	4.26	4.07
5 Plus Bond Index (Clean)	102.58	102.70	-0.117%	-0.42%	1.80%	26.23%	2.58%	6.67	6.37	4.69
5 Plus Bond Index (Return)	156.13	156.29	-0.102%	-0.30%	2.44%	31.38%	56.13%	6.67	6.37	4.69
10 Plus Bond Index (Clean)	102.70	102.98	-0.274%	-0.68%	1.71%	28.81%	2.70%	9.03	8.59	5.17
10 Plus Bond Index (Return)	161.97	162.38	-0.251%	-0.54%	2.26%	34.17%	61.97%	9.03	8.59	5.17

## 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	101.81	2.81	205	104.62	0.00	5,616	5,718	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.64	3.28	299	105.92	0.00	7,599	7,799	8048
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.78	3.48	282	110.25	0.00	3,630	3,876	4002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.84	1.86	81	115.70	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.37	2.58	205	108.95	0.00	10,212	10,863	11127
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.48	0.33	22	109.81	0.00	3,889	4,258	4271
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.42	0.27	22	102.69	0.00	9,256	9,479	9504
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.94	1.74	144	101.67	0.00	7,701	7,696	7830
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.30	0.36	22	108.66	0.00	6,767	7,328	7352
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.97	2.53	205	101.50	0.00	11,809	11,687	11986
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.71	0.30	22	102.01	0.00	9,052	9,207	9234
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.03	3.57	241	105.59	0.00	11,745	11,984	12402

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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	6.40%	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%	24.10%	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	12.10%		33.40%	13.90%					12.10%		33.40%	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%			15.10%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	16.00%				10.10%			11.70%	15.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				20.90%	100.00%			13.50%				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 09-Nov-2012	Previous Index Price 08-Nov-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.81	101.67	0.136%	-0.007%	-0.208%	4.668%	0.71	0.43	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.64	102.63	0.013%	-0.104%	0.179%	9.831%	1.70	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.78	106.72	0.054%	-0.207%	0.558%		1.43	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	113.84	113.75	0.083%	-0.090%	1.078%	13.328%	2.95	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	106.37	106.38	-0.007%	-0.222%	1.314%	18.341%	2.63	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.48	109.48	0.007%	-0.057%	1.146%		3.38	4.46	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.42	102.52	-0.100%	-0.348%	2.213%	25.136%	4.03	5.32	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.94	100.03	-0.090%	-0.269%	1.762%	24.293%	4.41	5.77	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.30	108.37	-0.057%	-0.195%	1.795%	24.518%	4.48	5.91	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	98.97	99.12	-0.143%	-0.450%	1.840%	26.059%	4.66	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.71	101.67	0.034%	-0.413%	1.837%	27.019%	4.74	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.03	102.31	-0.274%	-0.684%	1.712%	28.815%	5.17	9.03	8.59

Return Price Performance			Index Price 09-Nov-2012	Previous Index Price 08-Nov-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.62	104.47	0.145%	0.111%	0.348%	3.812%	0.71	0.43	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.92	105.90	0.022%	-0.008%	0.611%	8.881%	1.70	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.25	110.18	0.064%	-0.101%	1.017%		1.43	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.70	115.58	0.101%	0.090%	1.896%	11.808%	2.95	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	108.95	0.005%	-0.114%	1.783%	17.014%	2.63	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.81	109.79	0.021%	0.067%	0.654%		3.38	4.46	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.69	102.78	-0.088%	-0.240%	-1.701%	24.102%	4.03	5.32	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.67	101.75	-0.077%	-0.158%	2.249%	22.861%	4.41	5.77	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.66	108.70	-0.042%	-0.062%	-2.971%	23.254%	4.48	5.91	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	101.50	101.63	-0.128%	-0.330%	2.324%	24.282%	4.66	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.01	101.96	0.048%	-0.292%	-2.488%	25.824%	4.74	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.59	105.86	-0.251%	-0.537%	2.264%	26.420%	5.17	9.03	8.59