

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 November, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Nov-2012	Previous Close Value 12-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.23	103.27	-0.038%	-0.26%	1.48%	20.51%	3.23%	5.06	4.85	4.33
All Bond Index (Return)	152.30	152.34	-0.025%	-0.09%	2.02%	25.43%	52.30%	5.06	4.85	4.33
Under 3 Bond Index (Clean)	101.38	101.39	-0.010%	-0.12%	0.12%	7.45%	1.38%	1.12	1.10	1.46
Under 3 Bond Index (Return)	140.50	140.49	0.003%	0.04%	0.65%	12.23%	40.50%	1.12	1.10	1.46
Under 5 Bond Index (Clean)	107.23	107.31	-0.070%	-0.18%	0.55%	11.09%	7.23%	2.23	2.18	2.52
Under 5 Bond Index (Return)	149.51	149.60	-0.056%	-0.03%	1.08%	15.76%	49.51%	2.23	2.18	2.52
Under 10 Bond Index (Clean)	103.73	103.77	-0.037%	-0.22%	1.42%	19.39%	3.73%	4.43	4.26	4.06
Under 10 Bond Index (Return)	149.29	149.33	-0.023%	-0.06%	1.94%	24.21%	49.29%	4.43	4.26	4.06
5 Plus Bond Index (Clean)	102.71	102.73	-0.020%	-0.30%	1.93%	26.38%	2.71%	6.67	6.37	4.67
5 Plus Bond Index (Return)	156.40	156.41	-0.007%	-0.12%	2.62%	31.61%	56.40%	6.67	6.37	4.67
10 Plus Bond Index (Clean)	102.90	102.95	-0.051%	-0.49%	1.91%	29.07%	2.90%	9.03	8.59	5.15
10 Plus Bond Index (Return)	162.36	162.42	-0.036%	-0.29%	2.51%	34.50%	62.36%	9.03	8.59	5.15

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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.80	2.86	209	104.66	0.00	5,616	5,717	5878
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.64	3.32	303	105.96	0.00	7,599	7,799	8052
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	3.53	286	110.24	0.00	3,630	3,874	4002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.74	1.95	85	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.25	2.63	209	108.88	0.00	10,212	10,851	11120
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.45	0.39	26	109.84	0.00	3,889	4,257	4272
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.43	0.32	26	102.75	0.00	9,256	9,480	9510
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.00	1.78	148	101.78	0.00	7,701	7,701	7838
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.38	0.42	26	108.80	0.00	6,767	7,333	7362
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.10	2.58	209	101.67	0.00	11,809	11,702	12006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.95	0.36	26	102.30	0.00	9,052	9,228	9261
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.22	3.63	245	105.85	0.00	11,745	12,006	12432

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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%	24.20%	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%	5.00%				
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	12.10%		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	10.30%			11.80%	16.10%				10.10%			11.70%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				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 13-Nov-2012	Previous Index Price 12-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	101.80	101.77	0.029%	-0.020%	-0.221%	4.654%	0.69	0.42	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.64	102.66	-0.015%	-0.107%	0.176%	9.828%	1.69	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.78	-0.056%	-0.264%	0.502%		1.45	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	113.74	113.83	-0.078%	-0.180%	0.986%	13.225%	2.98	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	106.25	106.41	-0.146%	-0.333%	1.202%	18.209%	2.66	3.17	3.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.45	109.59	-0.120%	-0.084%	1.118%		3.38	4.45	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.43	102.52	-0.088%	-0.336%	2.226%	25.152%	4.03	5.32	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.00	100.05	-0.055%	-0.210%	1.823%	24.367%	4.40	5.76	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.38	108.42	-0.037%	-0.126%	1.866%	24.604%	4.47	5.90	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	99.10	99.09	0.005%	-0.324%	1.968%	26.219%	4.64	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.95	101.85	0.098%	-0.178%	2.078%	27.319%	4.70	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.22	102.28	-0.051%	-0.492%	1.909%	29.065%	5.15	9.03	8.59

Return Price Performance			Index Price 13-Nov-2012	Previous Index Price 12-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	104.66	104.61	0.042%	0.151%	0.388%	3.854%	0.69	0.42	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.96	105.97	-0.004%	0.031%	0.651%	8.924%	1.69	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.24	110.29	-0.043%	-0.111%	1.008%		1.45	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.75	-0.057%	0.080%	1.886%	11.798%	2.98	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	108.88	109.03	-0.130%	-0.175%	1.721%	16.943%	2.66	3.17	3.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.84	109.96	-0.107%	0.094%	0.681%		3.38	4.45	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.75	102.83	-0.076%	-0.180%	-1.642%	24.177%	4.03	5.32	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.78	101.82	-0.042%	-0.052%	2.357%	22.991%	4.40	5.76	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.80	108.82	-0.022%	0.067%	-2.846%	23.413%	4.47	5.90	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	101.67	101.66	0.017%	-0.159%	2.499%	24.495%	4.64	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.30	102.19	0.112%	-0.004%	-2.206%	26.188%	4.70	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.85	105.89	-0.036%	-0.295%	2.513%	26.728%	5.15	9.03	8.59