

Irish Stock Exchange Weekly Bond Index Report

Friday 16 November, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Nov-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 9-Nov-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	103.66	0.47%	0.16%	1.90%	21.00%	3.66%	5.05	4.85	4.24
All Bond Index (Return)	152.98	0.55%	0.35%	2.47%	25.98%	52.98%	5.05	4.85	4.24
Under 3 Bond Index (Clean)	101.33	-0.06%	-0.16%	0.08%	7.40%	1.33%	1.11	1.09	1.47
Under 3 Bond Index (Return)	140.49	0.02%	0.03%	0.64%	12.22%	40.49%	1.11	1.09	1.47
Under 5 Bond Index (Clean)	107.34	0.05%	-0.09%	0.65%	11.20%	7.34%	2.22	2.17	2.47
Under 5 Bond Index (Return)	149.71	0.13%	0.10%	1.21%	15.91%	49.71%	2.22	2.17	2.47
Under 10 Bond Index (Clean)	104.10	0.39%	0.13%	1.78%	19.81%	4.10%	4.43	4.26	3.98
Under 10 Bond Index (Return)	149.87	0.47%	0.33%	2.33%	24.69%	49.87%	4.43	4.26	3.98
5 Plus Bond Index (Clean)	103.31	0.71%	0.29%	2.53%	27.13%	3.31%	6.66	6.37	4.58
5 Plus Bond Index (Return)	157.37	0.79%	0.50%	3.25%	32.42%	57.37%	6.66	6.37	4.58
10 Plus Bond Index (Clean)	103.72	0.99%	0.30%	2.72%	30.09%	3.72%	9.03	8.60	5.06
10 Plus Bond Index (Return)	163.68	1.05%	0.51%	3.34%	35.59%	63.68%	9.03	8.60	5.06

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.70	2.90	212	104.60	0.00	5,616	5,712	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	3.35	306	105.96	0.00	7,599	7,797	8052
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.73	3.56	289	110.29	0.00	3,630	3,874	4003
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.96	2.02	88	115.98	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.52	2.67	212	109.19	0.00	10,212	10,878	11151
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.75	0.44	29	110.19	0.00	3,904	4,285	4302
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.88	0.36	29	103.23	0.00	9,294	9,561	9594
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.48	1.82	151	102.30	0.00	7,700	7,737	7877
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.85	0.47	29	109.32	0.00	6,767	7,365	7397
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.68	2.61	212	102.29	0.00	11,809	11,771	12079
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.67	0.40	29	103.06	0.00	9,052	9,293	9329
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.03	3.67	248	106.70	0.00	11,745	12,102	12533

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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%	17.50%	7.30%					6.40%	32.70%	17.60%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.80%	24.00%	10.00%					8.70%	44.90%	24.10%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.30%	11.90%	4.90%					4.30%	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%		33.40%	13.90%					12.10%		33.40%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.70%		13.20%	5.50%					4.70%		12.90%	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%	20.50%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	16.10%				10.10%			11.70%	15.90%			
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%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Nov-2012	Week to Date 9-Nov-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.70	-0.11%	-0.11%	-0.32%	4.55%	0.78	0.41	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	-0.03%	-0.14%	0.14%	9.79%	1.69	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.73	-0.05%	-0.26%	0.51%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	113.96	0.10%	0.01%	1.18%	13.44%	2.87	2.54	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	106.52	0.14%	-0.08%	1.46%	18.51%	2.57	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.75	0.25%	0.19%	1.40%		3.31	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.88	0.45%	0.10%	2.67%	25.70%	3.94	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.48	0.54%	0.27%	2.31%	24.97%	4.31	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.85	0.50%	0.31%	2.31%	25.14%	4.39	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	99.68	0.71%	0.26%	2.57%	26.96%	4.55	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.67	0.94%	0.52%	2.80%	28.21%	4.59	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.03	0.99%	0.30%	2.72%	30.09%	5.06	9.03	8.60

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Nov-2012	Week to Date 9-Nov-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.60	-0.01%	0.10%	0.33%	3.80%	0.78	0.41	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.96	0.04%	0.03%	0.65%	8.92%	1.69	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.29	0.03%	-0.07%	1.05%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	115.98	0.24%	0.33%	2.14%	12.08%	2.87	2.54	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	0.22%	0.11%	2.01%	17.27%	2.57	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.19	0.34%	0.41%	1.00%		3.31	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.23	0.53%	0.29%	-1.18%	24.76%	3.94	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.30	0.62%	0.46%	2.88%	23.62%	4.31	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.32	0.61%	0.54%	-2.38%	24.00%	4.39	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	102.29	0.78%	0.45%	3.12%	25.25%	4.55	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.06	1.03%	0.74%	-1.48%	27.12%	4.59	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.70	1.05%	0.51%	3.34%	27.75%	5.06	9.03	8.60