

Irish Stock Exchange Weekly Bond Index Report

Friday 30 November, 2012

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Bond Indices Performance

Index	Close Value 30-Nov-2012	Week to Date 23-Nov-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	104.55	-0.07%	1.01%	2.78%	22.04%	4.55%	5.03	4.83	4.07	
All Bond Index (Return)	154.53	0.02%	1.37%	3.51%	27.26%	54.53%	5.03	4.83	4.07	
Under 3 Bond Index (Clean)	101.31	-0.12%	-0.18%	0.05%	7.38%	1.31%	1.07	1.05	1.39	
Under 3 Bond Index (Return)	140.68	-0.04%	0.17%	0.78%	12.38%	40.68%	1.07	1.05	1.39	
Under 5 Bond Index (Clean)	107.65	-0.11%	0.20%	0.94%	11.52%	7.65%	2.19	2.14	2.30	
Under 5 Bond Index (Return)	150.38	-0.03%	0.55%	1.66%	16.43%	50.38%	2.19	2.14	2.30	
Under 10 Bond Index (Clean)	105.01	-0.01%	1.01%	2.67%	20.86%	5.01%	4.40	4.24	3.78	
Under 10 Bond Index (Return)	151.42	0.08%	1.37%	3.39%	25.98%	51.42%	4.40	4.24	3.78	
5 Plus Bond Index (Clean)	104.53	-0.05%	1.47%	3.73%	28.62%	4.53%	6.63	6.35	4.40	
5 Plus Bond Index (Return)	159.47	0.04%	1.84%	4.63%	34.19%	59.47%	6.63	6.35	4.40	
10 Plus Bond Index (Clean)	104.46	-0.50%	1.02%	3.45%	31.02%	4.46%	9.01	8.58	4.98	
10 Plus Bond Index (Return)	165.13	-0.38%	1.40%	4.26%	36.79%	65.13%	9.01	8.58	4.98	

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	101.62	3.10	226	104.71	0.00	5,616	5,707	5881
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.57	3.51	320	106.08	0.00	7,599	7,794	8060
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.82	3.74	303	110.55	0.00	3,630	3,877	4013
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.80	2.34	102	116.14	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.11	2.85	226	109.96	0.00	10,168	10,891	11181
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.75	0.65	43	111.40	0.00	3,889	4,307	4332
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.44	0.53	43	104.97	0.00	9,256	9,666	9715
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.54	1.99	165	103.52	0.00	7,736	7,834	7988
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.16	0.70	43	110.85	0.00	6,767	7,472	7519
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.03	2.79	226	103.81	0.00	11,809	11,930	12259
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.97	0.59	43	104.55	0.00	9,052	9,411	9464
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.77	3.88	262	107.65	0.00	11,745	12,189	12644

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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%	7.20%					6.30%	32.70%	17.60%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.80%	23.90%	9.90%					8.70%	44.90%	24.10%	10.00%				
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%	13.80%					12.00%		33.40%	13.90%				
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%			12.30%	16.50%				10.40%			12.10%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	13.40%				8.60%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	12.80%				8.10%			9.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	20.40%				13.20%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	16.10%				10.20%			11.80%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.80%	100.00%			13.60%				21.20%	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 30-Nov-2012	Week to Date 23-Nov-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.62	-0.10%	-0.19%	-0.39%	4.47%	0.57	0.37	0.37
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.57	-0.22%	-0.18%	0.11%	9.75%	1.65	1.07	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.82	0.05%	-0.17%	0.59%		1.34	2.08	2.06
IE0004680173	0468017	8.25 Treas Bnd 2015	113.80	-0.18%	-0.12%	1.05%	13.29%	2.86	2.50	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	107.11	-0.13%	0.47%	2.02%	19.16%	2.38	3.12	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.75	-0.05%	1.10%	2.32%		3.09	4.40	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.44	0.47%	1.62%	4.23%	27.60%	3.65	5.27	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.54	-0.13%	1.33%	3.39%	26.28%	4.12	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.16	-0.04%	1.51%	3.54%	26.65%	4.17	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	101.03	0.00%	1.62%	3.95%	28.68%	4.33	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.97	0.02%	1.80%	4.10%	29.84%	4.39	6.68	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.77	-0.50%	1.02%	3.45%	31.02%	4.98	9.01	8.58

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Nov-2012	Week to Date 23-Nov-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.71	-0.01%	0.20%	0.44%	3.91%	0.57	0.37	0.37
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.08	-0.14%	0.14%	0.76%	9.04%	1.65	1.07	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.55	0.13%	0.17%	1.29%		1.34	2.08	2.06
IE0004680173	0468017	8.25 Treas Bnd 2015	116.14	-0.04%	0.47%	2.29%	12.24%	2.86	2.50	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	109.96	-0.05%	0.81%	2.72%	18.09%	2.38	3.12	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	0.05%	1.51%	2.11%		3.09	4.40	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.97	0.55%	1.97%	0.48%	26.86%	3.65	5.27	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.52	-0.05%	1.66%	4.11%	25.10%	4.12	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.85	0.06%	1.96%	-1.01%	25.74%	4.17	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	103.81	0.08%	1.94%	4.66%	27.12%	4.33	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.55	0.11%	2.20%	-0.06%	28.96%	4.39	6.68	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.65	-0.38%	1.40%	4.26%	28.89%	4.98	9.01	8.58