

Irish Stock Exchange Daily Bond Index Report

Friday 2 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 02-Nov-2012	Previous Close Value 01-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.33	103.38	-0.042%	-0.16%	1.58%	20.63%	3.33%	5.08	4.87	4.31
All Bond Index (Return)	152.24	152.29	-0.028%	-0.13%	1.98%	25.38%	52.24%	5.08	4.87	4.31
Under 3 Bond Index (Clean)	101.38	101.35	0.023%	-0.12%	0.12%	7.45%	1.38%	1.15	1.13	1.53
Under 3 Bond Index (Return)	140.31	140.27	0.034%	-0.09%	0.52%	12.09%	40.31%	1.15	1.13	1.53
Under 5 Bond Index (Clean)	107.31	107.30	0.016%	-0.11%	0.63%	11.17%	7.31%	2.26	2.20	2.51
Under 5 Bond Index (Return)	149.43	149.39	0.027%	-0.08%	1.02%	15.69%	49.43%	2.26	2.20	2.51
Under 10 Bond Index (Clean)	103.83	103.84	-0.008%	-0.12%	1.52%	19.51%	3.83%	4.46	4.29	4.04
Under 10 Bond Index (Return)	149.23	149.23	0.004%	-0.09%	1.90%	24.16%	49.23%	4.46	4.29	4.04
5 Plus Bond Index (Clean)	102.83	102.90	-0.074%	-0.18%	2.05%	26.53%	2.83%	6.69	6.40	4.65
5 Plus Bond Index (Return)	156.35	156.44	-0.060%	-0.15%	2.59%	31.57%	56.35%	6.69	6.40	4.65
10 Plus Bond Index (Clean)	103.01	103.28	-0.259%	-0.38%	2.02%	29.21%	3.01%	9.06	8.61	5.14
10 Plus Bond Index (Return)	162.29	162.67	-0.235%	-0.34%	2.47%	34.44%	62.29%	9.06	8.61	5.14

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.76	2.71	198	104.48	0.00	5,616	5,715	5868
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	3.20	292	105.82	0.00	7,599	7,798	8041
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.79	3.39	275	110.18	0.00	3,630	3,876	3999
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.86	1.70	74	115.56	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.45	2.50	198	108.95	0.00	10,168	10,825	11078
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.56	0.23	15	109.79	0.00	3,889	4,261	4270
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.47	0.19	15	102.65	0.00	9,256	9,484	9501
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.98	1.65	137	101.63	0.00	7,700	7,699	7826
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.54	0.24	15	108.78	0.00	6,767	7,344	7361
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.42	2.44	198	101.86	0.00	11,809	11,740	12029
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.97	0.21	15	102.17	0.00	9,052	9,230	9248
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.34	3.46	234	105.80	0.00	11,746	12,020	12426

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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%	32.70%	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	8.20%			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%			15.10%	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%	16.00%				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 02-Nov-2012	Previous Index Price 01-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	101.76	101.75	0.013%	-0.051%	-0.252%	4.621%	0.98	0.44	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.56	0.063%	-0.127%	0.156%	9.807%	1.75	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.79	106.84	-0.044%	-0.198%	0.568%		1.45	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	113.86	113.72	0.127%	-0.069%	1.098%	13.351%	2.97	2.57	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	106.45	106.48	-0.021%	-0.143%	1.395%	18.435%	2.61	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.56	109.47	0.082%	0.014%	1.217%		3.37	4.48	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.47	102.60	-0.127%	-0.297%	2.266%	25.201%	4.02	5.34	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.98	100.01	-0.022%	-0.222%	1.810%	24.352%	4.40	5.79	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.54	108.43	0.099%	0.023%	2.018%	24.790%	4.44	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	99.42	99.39	0.030%	0.000%	2.300%	26.629%	4.59	6.33	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.97	102.06	-0.093%	-0.162%	2.095%	27.340%	4.70	6.75	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.34	102.60	-0.258%	-0.383%	2.021%	29.206%	5.14	9.06	8.61

Return Price Performance			Index Price 02-Nov-2012	Previous Index Price 01-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	104.48	104.45	0.025%	-0.024%	0.213%	3.673%	0.98	0.44	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.82	105.74	0.072%	-0.102%	0.517%	8.779%	1.75	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.18	110.21	-0.032%	-0.170%	0.947%		1.45	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.56	115.39	0.145%	-0.029%	1.776%	11.676%	2.97	2.57	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	108.96	-0.009%	-0.116%	1.781%	17.011%	2.61	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.79	109.68	0.096%	0.041%	0.628%		3.37	4.48	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.65	102.77	-0.115%	-0.273%	-1.734%	24.061%	4.02	5.34	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.63	101.64	-0.010%	-0.194%	2.211%	22.816%	4.40	5.79	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.78	108.66	0.113%	0.052%	-2.860%	23.394%	4.44	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	101.86	101.82	0.041%	0.025%	2.688%	24.724%	4.59	6.33	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.17	102.25	-0.080%	-0.135%	-2.334%	26.022%	4.70	6.75	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.80	106.05	-0.236%	-0.342%	2.465%	26.668%	5.14	9.06	8.61