

Irish Stock Exchange Daily Bond Index Report

Tuesday 6 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Nov-2012	Previous Close Value 05-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	-0.033%	-0.26%	1.48%	20.51%	3.23%	5.08	4.87	4.33
All Bond Index (Return)	152.17	152.20	-0.020%	-0.18%	1.93%	25.32%	52.17%	5.08	4.87	4.33
Under 3 Bond Index (Clean)	101.36	101.36	-0.004%	-0.14%	0.10%	7.43%	1.36%	1.14	1.12	1.53
Under 3 Bond Index (Return)	140.35	140.34	0.009%	-0.06%	0.55%	12.12%	40.35%	1.14	1.12	1.53
Under 5 Bond Index (Clean)	107.26	107.27	-0.011%	-0.16%	0.57%	11.11%	7.26%	2.25	2.20	2.53
Under 5 Bond Index (Return)	149.42	149.42	0.001%	-0.09%	1.01%	15.69%	49.42%	2.25	2.20	2.53
Under 10 Bond Index (Clean)	103.72	103.75	-0.030%	-0.23%	1.41%	19.38%	3.72%	4.45	4.28	4.07
Under 10 Bond Index (Return)	149.15	149.17	-0.017%	-0.15%	1.84%	24.09%	49.15%	4.45	4.28	4.07
5 Plus Bond Index (Clean)	102.70	102.74	-0.045%	-0.31%	1.92%	26.37%	2.70%	6.69	6.39	4.67
5 Plus Bond Index (Return)	156.24	156.29	-0.031%	-0.22%	2.51%	31.47%	56.24%	6.69	6.39	4.67
10 Plus Bond Index (Clean)	102.99	103.04	-0.049%	-0.41%	1.99%	29.17%	2.99%	9.05	8.61	5.14
10 Plus Bond Index (Return)	162.34	162.39	-0.033%	-0.31%	2.50%	34.48%	62.34%	9.05	8.61	5.14

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	101.75	2.77	202	104.52	0.00	5,616	5,715	5870
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	3.24	296	105.86	0.00	7,599	7,798	8044
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	3.44	279	110.16	0.00	3,630	3,874	3999
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.77	1.79	78	115.56	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.37	2.55	202	108.92	0.00	10,212	10,863	11123
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.40	0.29	19	109.68	0.00	3,889	4,255	4266
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.43	0.23	19	102.67	0.00	9,256	9,481	9502
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.90	1.70	141	101.60	0.00	7,700	7,692	7823
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	0.31	19	108.73	0.00	6,767	7,336	7357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.09	2.49	202	101.58	0.00	11,809	11,701	11995
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.84	0.26	19	102.10	0.00	9,052	9,218	9242
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.31	3.52	238	105.83	0.00	11,746	12,017	12431

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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%	5.00%				
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	10.20%			11.80%	16.00%				10.10%			11.70%	15.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				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 06-Nov-2012	Previous Index Price 05-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	101.75	101.73	0.028%	-0.061%	-0.262%	4.611%	0.96	0.44	0.43
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.63	-0.005%	-0.127%	0.156%	9.807%	1.74	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.77	-0.047%	-0.266%	0.499%		1.48	2.15	2.12
IE0004680173	0468017	8.25 Treas Bnd 2015	113.77	113.83	-0.051%	-0.151%	1.016%	13.258%	3.00	2.57	2.49
IE0006857530	0685753	4.6 Treas Bnd 2016	106.37	106.40	-0.023%	-0.218%	1.319%	18.346%	2.63	3.19	3.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.40	109.41	-0.014%	-0.134%	1.067%		3.40	4.47	4.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.43	102.52	-0.083%	-0.331%	2.231%	25.158%	4.03	5.34	5.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.90	100.04	-0.138%	-0.304%	1.726%	24.249%	4.41	5.78	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	108.33	0.083%	-0.089%	1.903%	24.650%	4.46	5.92	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	99.09	99.14	-0.050%	-0.337%	1.955%	26.202%	4.64	6.33	6.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.84	101.86	-0.017%	-0.286%	1.967%	27.181%	4.72	6.74	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.31	102.36	-0.049%	-0.409%	1.994%	29.172%	5.14	9.05	8.61

Return Price Performance			Index Price 06-Nov-2012	Previous Index Price 05-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	104.52	104.48	0.040%	0.019%	0.256%	3.717%	0.96	0.44	0.43
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.86	105.86	0.006%	-0.060%	0.559%	8.824%	1.74	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.16	110.19	-0.034%	-0.191%	0.926%		1.48	2.15	2.12
IE0004680173	0468017	8.25 Treas Bnd 2015	115.56	115.59	-0.030%	-0.029%	1.775%	11.675%	3.00	2.57	2.49
IE0006857530	0685753	4.6 Treas Bnd 2016	108.92	108.93	-0.012%	-0.144%	1.753%	16.979%	2.63	3.19	3.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.68	109.68	0.000%	-0.052%	0.534%		3.40	4.47	4.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.67	102.74	-0.070%	-0.258%	-1.719%	24.079%	4.03	5.34	5.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.60	101.73	-0.123%	-0.228%	2.177%	22.775%	4.41	5.78	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.73	108.62	0.099%	0.000%	-2.911%	23.330%	4.46	5.92	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	101.58	101.61	-0.037%	-0.256%	2.399%	24.374%	4.64	6.33	6.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.10	102.10	-0.004%	-0.205%	-2.403%	25.933%	4.72	6.74	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.83	105.86	-0.033%	-0.312%	2.496%	26.706%	5.14	9.05	8.61