

Irish Stock Exchange Daily Bond Index Report

Thursday 8 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Nov-2012	Previous Close Value 07-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	103.14	0.094%	-0.25%	1.49%	20.51%	3.23%	5.06	4.85	4.33
All Bond Index (Return)	152.21	152.05	0.105%	-0.15%	1.96%	25.35%	52.21%	5.06	4.85	4.33
Under 3 Bond Index (Clean)	101.33	101.31	0.020%	-0.16%	0.08%	7.40%	1.33%	1.13	1.11	1.52
Under 3 Bond Index (Return)	140.36	140.31	0.031%	-0.06%	0.55%	12.12%	40.36%	1.13	1.11	1.52
Under 5 Bond Index (Clean)	107.25	107.21	0.041%	-0.16%	0.57%	11.11%	7.25%	2.24	2.19	2.52
Under 5 Bond Index (Return)	149.45	149.37	0.052%	-0.07%	1.04%	15.71%	49.45%	2.24	2.19	2.52
Under 10 Bond Index (Clean)	103.72	103.64	0.073%	-0.23%	1.41%	19.38%	3.72%	4.44	4.27	4.06
Under 10 Bond Index (Return)	149.19	149.06	0.085%	-0.13%	1.87%	24.12%	49.19%	4.44	4.27	4.06
5 Plus Bond Index (Clean)	102.70	102.57	0.124%	-0.30%	1.92%	26.38%	2.70%	6.68	6.38	4.67
5 Plus Bond Index (Return)	156.29	156.07	0.136%	-0.19%	2.54%	31.51%	56.29%	6.68	6.38	4.67
10 Plus Bond Index (Clean)	102.98	102.74	0.233%	-0.41%	1.99%	29.17%	2.98%	9.04	8.60	5.14
10 Plus Bond Index (Return)	162.38	161.99	0.240%	-0.29%	2.52%	34.51%	62.38%	9.04	8.60	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	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.67	2.80	204	104.47	0.00	5,616	5,710	5867
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.63	3.27	298	105.90	0.00	7,599	7,798	8047
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	3.46	281	110.18	0.00	3,630	3,874	4000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.75	1.83	80	115.58	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.38	2.57	204	108.95	0.00	10,212	10,863	11126
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.48	0.32	21	109.79	0.00	3,889	4,258	4270
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.52	0.26	21	102.78	0.00	9,256	9,489	9513
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.03	1.72	143	101.75	0.00	7,701	7,703	7836
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.37	0.34	21	108.70	0.00	6,767	7,333	7356
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.12	2.52	204	101.63	0.00	11,809	11,704	12001
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.67	0.29	21	101.96	0.00	9,052	9,203	9229
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.31	3.55	240	105.86	0.00	11,746	12,017	12434

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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%	17.60%	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%	10.20%				
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%			11.60%	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 08-Nov-2012	Previous Index Price 07-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	101.67	101.66	0.007%	-0.142%	-0.343%	4.526%	1.05	0.43	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.63	102.62	0.015%	-0.117%	0.166%	9.818%	1.71	1.13	1.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.67	0.049%	-0.262%	0.504%		1.46	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	113.75	113.73	0.011%	-0.172%	0.994%	13.234%	2.99	2.56	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	106.38	106.32	0.056%	-0.216%	1.321%	18.348%	2.63	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.48	109.38	0.091%	-0.064%	1.138%		3.38	4.46	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.52	102.39	0.122%	-0.248%	2.315%	25.262%	4.01	5.33	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.03	99.79	0.232%	-0.180%	1.853%	24.405%	4.39	5.77	5.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.37	108.38	-0.012%	-0.138%	1.854%	24.589%	4.47	5.91	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	99.12	98.97	0.149%	-0.307%	1.986%	26.240%	4.64	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.67	101.70	-0.027%	-0.447%	1.802%	26.975%	4.74	6.73	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.31	102.07	0.232%	-0.412%	1.991%	29.168%	5.14	9.04	8.60

Return Price Performance			Index Price 08-Nov-2012	Previous Index Price 07-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	104.47	104.44	0.021%	-0.033%	0.203%	3.663%	1.05	0.43	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.90	105.87	0.025%	-0.030%	0.589%	8.857%	1.71	1.13	1.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.18	110.12	0.058%	-0.165%	0.953%		1.46	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.58	115.54	0.031%	-0.011%	1.793%	11.695%	2.99	2.56	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	108.87	0.067%	-0.118%	1.779%	17.009%	2.63	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.79	109.68	0.105%	0.046%	0.632%		3.38	4.46	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.78	102.64	0.133%	-0.153%	-1.615%	24.211%	4.01	5.33	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.75	101.50	0.241%	-0.082%	2.327%	22.955%	4.39	5.77	5.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.70	108.70	0.003%	-0.019%	-2.930%	23.306%	4.47	5.91	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	101.63	101.47	0.158%	-0.202%	2.455%	24.441%	4.64	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.96	101.97	-0.014%	-0.340%	-2.535%	25.763%	4.74	6.73	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.86	105.60	0.240%	-0.286%	2.522%	26.739%	5.14	9.04	8.60