

# Irish Stock Exchange Weekly Bond Index Report

Friday 2 November, 2012

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 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 2-Nov-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 26-Oct-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	103.33	-0.13%	-0.16%	1.58%	20.63%	3.33%	5.08	4.87	4.31
All Bond Index (Return)	152.24	-0.04%	-0.13%	1.98%	25.38%	52.24%	5.08	4.87	4.31
Under 3 Bond Index (Clean)	101.38	-0.19%	-0.12%	0.12%	7.45%	1.38%	1.15	1.13	1.53
Under 3 Bond Index (Return)	140.31	-0.11%	-0.09%	0.52%	12.09%	40.31%	1.15	1.13	1.53
Under 5 Bond Index (Clean)	107.31	-0.16%	-0.11%	0.63%	11.17%	7.31%	2.26	2.20	2.51
Under 5 Bond Index (Return)	149.43	-0.07%	-0.08%	1.02%	15.69%	49.43%	2.26	2.20	2.51
Under 10 Bond Index (Clean)	103.83	-0.12%	-0.12%	1.52%	19.51%	3.83%	4.46	4.29	4.04
Under 10 Bond Index (Return)	149.23	-0.03%	-0.09%	1.90%	24.16%	49.23%	4.46	4.29	4.04
5 Plus Bond Index (Clean)	102.83	-0.12%	-0.18%	2.05%	26.53%	2.83%	6.69	6.40	4.65
5 Plus Bond Index (Return)	156.35	-0.02%	-0.15%	2.59%	31.57%	56.35%	6.69	6.40	4.65
10 Plus Bond Index (Clean)	103.01	-0.21%	-0.38%	2.02%	29.21%	3.01%	9.06	8.61	5.14
10 Plus Bond Index (Return)	162.29	-0.11%	-0.34%	2.47%	34.44%	62.29%	9.06	8.61	5.14

## 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	101.76	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%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Nov-2012	Week to Date 26-Oct-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.76	-0.12%	-0.05%	-0.25%	4.62%	0.98	0.44	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	-0.21%	-0.13%	0.16%	9.81%	1.75	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.79	-0.26%	-0.20%	0.57%		1.45	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	113.86	0.02%	-0.07%	1.10%	13.35%	2.97	2.57	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	106.45	-0.15%	-0.14%	1.40%	18.44%	2.61	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.56	-0.01%	0.01%	1.22%		3.37	4.48	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.47	-0.13%	-0.30%	2.27%	25.20%	4.02	5.34	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.98	-0.11%	-0.22%	1.81%	24.35%	4.40	5.79	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.54	-0.05%	0.02%	2.02%	24.79%	4.44	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	99.42	0.02%	0.00%	2.30%	26.63%	4.59	6.33	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.97	-0.20%	-0.16%	2.09%	27.34%	4.70	6.75	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.34	-0.21%	-0.38%	2.02%	29.21%	5.14	9.06	8.61

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Nov-2012	Week to Date 26-Oct-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.48	-0.03%	-0.02%	0.21%	3.67%	0.98	0.44	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.82	-0.13%	-0.10%	0.52%	8.78%	1.75	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.18	-0.18%	-0.17%	0.95%		1.45	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.56	0.14%	-0.03%	1.78%	11.68%	2.97	2.57	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	-0.07%	-0.12%	1.78%	17.01%	2.61	3.20	3.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.79	0.08%	0.04%	0.63%		3.37	4.48	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.65	-0.05%	-0.27%	-1.73%	24.06%	4.02	5.34	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.63	-0.03%	-0.19%	2.21%	22.82%	4.40	5.79	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.78	0.05%	0.05%	-2.86%	23.39%	4.44	5.93	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	101.86	0.10%	0.02%	2.69%	24.72%	4.59	6.33	6.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.17	-0.10%	-0.13%	-2.33%	26.02%	4.70	6.75	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.80	-0.11%	-0.34%	2.46%	26.67%	5.14	9.06	8.61