

Irish Stock Exchange Weekly Bond Index Report

Friday 9 November, 2012

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Bond Indices Performance

Index	Close Value 9-Nov-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 2-Nov-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	103.17	-0.16%	-0.32%	1.42%	20.43%	3.17%	5.06	4.85	4.34
All Bond Index (Return)	152.14	-0.07%	-0.20%	1.91%	25.29%	52.14%	5.06	4.85	4.34
Under 3 Bond Index (Clean)	101.40	0.02%	-0.10%	0.14%	7.47%	1.40%	1.13	1.11	1.46
Under 3 Bond Index (Return)	140.46	0.10%	0.01%	0.62%	12.20%	40.46%	1.13	1.11	1.46
Under 5 Bond Index (Clean)	107.29	-0.02%	-0.13%	0.60%	11.15%	7.29%	2.24	2.18	2.50
Under 5 Bond Index (Return)	149.52	0.06%	-0.02%	1.08%	15.76%	49.52%	2.24	2.18	2.50
Under 10 Bond Index (Clean)	103.69	-0.14%	-0.26%	1.38%	19.34%	3.69%	4.44	4.26	4.07
Under 10 Bond Index (Return)	149.16	-0.05%	-0.14%	1.85%	24.10%	49.16%	4.44	4.26	4.07
5 Plus Bond Index (Clean)	102.58	-0.24%	-0.42%	1.80%	26.23%	2.58%	6.67	6.37	4.69
5 Plus Bond Index (Return)	156.13	-0.14%	-0.30%	2.44%	31.38%	56.13%	6.67	6.37	4.69
10 Plus Bond Index (Clean)	102.70	-0.30%	-0.68%	1.71%	28.81%	2.70%	9.03	8.59	5.17
10 Plus Bond Index (Return)	161.97	-0.20%	-0.54%	2.26%	34.17%	61.97%	9.03	8.59	5.17

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	101.81	2.81	205	104.62	0.00	5,616	5,718	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.64	3.28	299	105.92	0.00	7,599	7,799	8048
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.78	3.48	282	110.25	0.00	3,630	3,876	4002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.84	1.86	81	115.70	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.37	2.58	205	108.95	0.00	10,212	10,863	11127
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.48	0.33	22	109.81	0.00	3,889	4,258	4271
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.42	0.27	22	102.69	0.00	9,256	9,479	9504
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.94	1.74	144	101.67	0.00	7,701	7,696	7830
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.30	0.36	22	108.66	0.00	6,767	7,328	7352
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.97	2.53	205	101.50	0.00	11,809	11,687	11986
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.71	0.30	22	102.01	0.00	9,052	9,207	9234
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.03	3.57	241	105.59	0.00	11,745	11,984	12402

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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%	5.10%				
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	13.30%				20.90%	100.00%			13.50%				21.30%	100.00%		
									100%	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 09-Nov-2012	Week to Date 2-Nov-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.81	0.04%	-0.01%	-0.21%	4.67%	0.71	0.43	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.64	0.02%	-0.10%	0.18%	9.83%	1.70	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.78	-0.01%	-0.21%	0.56%		1.43	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	113.84	-0.02%	-0.09%	1.08%	13.33%	2.95	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	106.37	-0.08%	-0.22%	1.31%	18.34%	2.63	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.48	-0.07%	-0.06%	1.15%		3.38	4.46	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.42	-0.05%	-0.35%	2.21%	25.14%	4.03	5.32	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.94	-0.05%	-0.27%	1.76%	24.29%	4.41	5.77	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.30	-0.22%	-0.20%	1.80%	24.52%	4.48	5.91	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	98.97	-0.45%	-0.45%	1.84%	26.06%	4.66	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.71	-0.25%	-0.41%	1.84%	27.02%	4.74	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.03	-0.30%	-0.68%	1.71%	28.81%	5.17	9.03	8.59

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Nov-2012	Week to Date 2-Nov-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.62	0.13%	0.11%	0.35%	3.81%	0.71	0.43	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.92	0.09%	-0.01%	0.61%	8.88%	1.70	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.25	0.07%	-0.10%	1.02%		1.43	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.70	0.12%	0.09%	1.90%	11.81%	2.95	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	0.00%	-0.11%	1.78%	17.01%	2.63	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.81	0.03%	0.07%	0.65%		3.38	4.46	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.69	0.03%	-0.24%	-1.70%	24.10%	4.03	5.32	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.67	0.04%	-0.16%	2.25%	22.86%	4.41	5.77	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.66	-0.11%	-0.06%	-2.97%	23.25%	4.48	5.91	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	101.50	-0.35%	-0.33%	2.32%	24.28%	4.66	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.01	-0.16%	-0.29%	-2.49%	25.82%	4.74	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.59	-0.20%	-0.54%	2.26%	26.42%	5.17	9.03	8.59