

# Irish Stock Exchange Daily Bond Index Report

Friday 16 November, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 16-Nov-2012	Previous Close Value 15-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.66	103.39	0.262%	0.16%	1.90%	21.00%	3.66%	5.05	4.85	4.24
All Bond Index (Return)	152.98	152.57	0.269%	0.35%	2.47%	25.98%	52.98%	5.05	4.85	4.24
Under 3 Bond Index (Clean)	101.33	101.33	0.004%	-0.16%	0.08%	7.40%	1.33%	1.11	1.09	1.47
Under 3 Bond Index (Return)	140.49	140.46	0.015%	0.03%	0.64%	12.22%	40.49%	1.11	1.09	1.47
Under 5 Bond Index (Clean)	107.34	107.28	0.054%	-0.09%	0.65%	11.20%	7.34%	2.22	2.17	2.47
Under 5 Bond Index (Return)	149.71	149.61	0.065%	0.10%	1.21%	15.91%	49.71%	2.22	2.17	2.47
Under 10 Bond Index (Clean)	104.10	103.87	0.219%	0.13%	1.78%	19.81%	4.10%	4.43	4.26	3.98
Under 10 Bond Index (Return)	149.87	149.53	0.227%	0.33%	2.33%	24.69%	49.87%	4.43	4.26	3.98
5 Plus Bond Index (Clean)	103.31	102.92	0.380%	0.29%	2.53%	27.13%	3.31%	6.66	6.37	4.58
5 Plus Bond Index (Return)	157.37	156.76	0.387%	0.50%	3.25%	32.42%	57.37%	6.66	6.37	4.58
10 Plus Bond Index (Clean)	103.72	103.15	0.545%	0.30%	2.72%	30.09%	3.72%	9.03	8.60	5.06
10 Plus Bond Index (Return)	163.68	162.80	0.540%	0.51%	3.34%	35.59%	63.68%	9.03	8.60	5.06

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.70	2.90	212	104.60	0.00	5,616	5,712	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	3.35	306	105.96	0.00	7,599	7,797	8052
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.73	3.56	289	110.29	0.00	3,630	3,874	4003
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.96	2.02	88	115.98	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.52	2.67	212	109.19	0.00	10,212	10,878	11151
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.75	0.44	29	110.19	0.00	3,904	4,285	4302
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.88	0.36	29	103.23	0.00	9,294	9,561	9594
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.48	1.82	151	102.30	0.00	7,700	7,737	7877
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.85	0.47	29	109.32	0.00	6,767	7,365	7397
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.68	2.61	212	102.29	0.00	11,809	11,771	12079
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.67	0.40	29	103.06	0.00	9,052	9,293	9329
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.03	3.67	248	106.70	0.00	11,745	12,102	12533

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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%	17.50%	7.30%					6.40%	32.70%	17.60%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.80%	24.00%	10.00%					8.70%	44.90%	24.10%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.30%	11.90%	4.90%					4.30%	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%		33.40%	13.90%					12.10%		33.40%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.70%		13.20%	5.50%					4.70%		12.90%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.60%			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	8.10%			9.40%	12.70%				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%			15.20%	20.50%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	16.10%				10.10%			11.70%	15.90%			
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>

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## Bond Index Constituent

Clean Price Performance			Index Price 16-Nov-2012	Previous Index Price 15-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	101.70	101.70	0.003%	-0.115%	-0.316%	4.554%	0.78	0.41	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.61	-0.002%	-0.138%	0.144%	9.794%	1.69	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.73	106.71	0.016%	-0.257%	0.509%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	113.96	113.82	0.126%	0.013%	1.182%	13.444%	2.87	2.54	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	106.52	106.44	0.077%	-0.080%	1.459%	18.510%	2.57	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.75	109.53	0.204%	0.190%	1.395%		3.31	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.88	102.61	0.255%	0.099%	2.672%	25.698%	3.94	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.48	100.17	0.307%	0.272%	2.315%	24.968%	4.31	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.85	108.55	0.272%	0.307%	2.307%	25.144%	4.39	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	99.68	99.30	0.383%	0.260%	2.565%	26.957%	4.55	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.67	102.22	0.435%	0.524%	2.796%	28.214%	4.59	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.03	102.48	0.545%	0.297%	2.717%	30.087%	5.06	9.03	8.60

Return Price Performance			Index Price 16-Nov-2012	Previous Index Price 15-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	104.60	104.59	0.016%	0.098%	0.335%	3.799%	0.78	0.41	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.96	105.95	0.008%	0.031%	0.651%	8.924%	1.69	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.29	110.26	0.027%	-0.071%	1.048%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	115.98	115.81	0.143%	0.330%	2.141%	12.077%	2.87	2.54	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.10	0.087%	0.107%	2.009%	17.273%	2.57	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.19	109.95	0.216%	0.408%	0.997%		3.31	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.23	102.96	0.267%	0.291%	-1.177%	24.763%	3.94	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.30	101.98	0.314%	0.458%	2.879%	23.618%	4.31	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.32	109.01	0.285%	0.544%	-2.383%	24.000%	4.39	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	102.29	101.90	0.385%	0.447%	3.121%	25.251%	4.55	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.06	102.60	0.446%	0.737%	-1.482%	27.122%	4.59	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.70	106.13	0.540%	0.511%	3.341%	27.752%	5.06	9.03	8.60