

# Irish Stock Exchange Daily Bond Index Report

Monday 19 November, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 19-Nov-2012	Previous Close Value 16-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.57	103.66	-0.088%	0.07%	1.81%	20.90%	3.57%	5.05	4.84	4.26
All Bond Index (Return)	152.90	152.98	-0.049%	0.30%	2.42%	25.92%	52.90%	5.05	4.84	4.26
Under 3 Bond Index (Clean)	101.33	101.33	-0.005%	-0.16%	0.07%	7.40%	1.33%	1.10	1.09	1.47
Under 3 Bond Index (Return)	140.53	140.49	0.030%	0.06%	0.67%	12.26%	40.53%	1.10	1.09	1.47
Under 5 Bond Index (Clean)	107.36	107.34	0.017%	-0.07%	0.67%	11.22%	7.36%	2.22	2.17	2.46
Under 5 Bond Index (Return)	149.79	149.71	0.051%	0.16%	1.26%	15.97%	49.79%	2.22	2.17	2.46
Under 10 Bond Index (Clean)	104.04	104.10	-0.051%	0.08%	1.72%	19.75%	4.04%	4.42	4.25	3.99
Under 10 Bond Index (Return)	149.85	149.87	-0.013%	0.32%	2.32%	24.67%	49.85%	4.42	4.25	3.99
5 Plus Bond Index (Clean)	103.16	103.31	-0.147%	0.14%	2.38%	26.94%	3.16%	6.65	6.36	4.60
5 Plus Bond Index (Return)	157.20	157.37	-0.105%	0.39%	3.14%	32.28%	57.20%	6.65	6.36	4.60
10 Plus Bond Index (Clean)	103.37	103.72	-0.330%	-0.03%	2.38%	29.66%	3.37%	9.02	8.59	5.10
10 Plus Bond Index (Return)	163.22	163.68	-0.277%	0.23%	3.06%	35.21%	63.22%	9.02	8.59	5.10

## 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	101.70	2.95	215	104.64	0.00	5,616	5,712	5877
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.60	3.39	309	105.99	0.00	7,599	7,796	8053
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	3.60	292	110.32	0.00	3,630	3,874	4005
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.91	2.09	91	115.99	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.63	2.71	215	109.34	0.00	10,168	10,890	11166
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.62	0.48	32	110.10	0.00	3,904	4,280	4298
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.72	0.40	32	103.12	0.00	9,294	9,546	9583
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.44	1.86	154	102.30	0.00	7,700	7,734	7877
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.76	0.52	32	109.28	0.00	6,767	7,359	7394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.50	2.65	215	102.15	0.00	11,809	11,750	12063
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.65	0.44	32	103.09	0.00	9,052	9,292	9332
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.69	3.71	251	106.41	0.00	11,745	12,062	12498

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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%	32.80%	17.60%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.80%	23.90%	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%	5.00%					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	12.10%		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%		12.90%	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%	20.30%				13.10%			15.10%	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 19-Nov-2012	Previous Index Price 16-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	0.000%	-0.115%	-0.316%	4.554%	0.75	0.40	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.60	102.61	-0.008%	-0.146%	0.137%	9.785%	1.69	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.73	-0.005%	-0.262%	0.504%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	113.91	113.96	-0.046%	-0.032%	1.136%	13.392%	2.89	2.53	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	106.63	106.52	0.106%	0.026%	1.567%	18.635%	2.54	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.62	109.75	-0.126%	0.064%	1.268%		3.34	4.44	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.72	102.88	-0.151%	-0.052%	2.517%	25.509%	3.97	5.30	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.44	100.48	-0.038%	0.235%	2.276%	24.921%	4.32	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.76	108.85	-0.081%	0.226%	2.225%	25.043%	4.40	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	99.50	99.68	-0.176%	0.083%	2.385%	26.734%	4.58	6.29	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.65	102.67	-0.012%	0.512%	2.784%	28.199%	4.59	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.69	103.03	-0.330%	-0.034%	2.378%	29.658%	5.10	9.02	8.59

Return Price Performance			Index Price 19-Nov-2012	Previous Index Price 16-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	104.64	104.60	0.039%	0.137%	0.374%	3.839%	0.75	0.40	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.99	105.96	0.024%	0.055%	0.674%	8.949%	1.69	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.32	110.29	0.029%	-0.042%	1.077%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	115.99	115.98	0.014%	0.344%	2.155%	12.092%	2.89	2.53	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.34	109.19	0.137%	0.245%	2.149%	17.434%	2.54	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.10	110.19	-0.083%	0.324%	0.913%		3.34	4.44	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.12	103.23	-0.114%	0.177%	-1.290%	24.621%	3.97	5.30	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.30	102.30	-0.002%	0.456%	2.877%	23.616%	4.32	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.28	109.32	-0.036%	0.508%	-2.418%	23.956%	4.40	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	102.15	102.29	-0.135%	0.311%	2.982%	25.082%	4.58	6.29	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.09	103.06	0.028%	0.765%	-1.454%	27.158%	4.59	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.41	106.70	-0.277%	0.232%	3.055%	27.397%	5.10	9.02	8.59