

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 November, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 21-Nov-2012	Previous Close Value 20-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.35	103.63	0.692%	0.83%	2.58%	21.81%	4.35%	5.05	4.85	4.11
All Bond Index (Return)	154.07	153.02	0.690%	1.07%	3.20%	26.89%	54.07%	5.05	4.85	4.11
Under 3 Bond Index (Clean)	101.39	101.33	0.062%	-0.10%	0.13%	7.47%	1.39%	1.09	1.08	1.38
Under 3 Bond Index (Return)	140.65	140.55	0.072%	0.15%	0.76%	12.35%	40.65%	1.09	1.08	1.38
Under 5 Bond Index (Clean)	107.67	107.37	0.281%	0.23%	0.96%	11.55%	7.67%	2.21	2.16	2.32
Under 5 Bond Index (Return)	150.25	149.82	0.286%	0.47%	1.58%	16.33%	50.25%	2.21	2.16	2.32
Under 10 Bond Index (Clean)	104.78	104.09	0.664%	0.79%	2.45%	20.60%	4.78%	4.42	4.26	3.83
Under 10 Bond Index (Return)	150.93	149.93	0.664%	1.04%	3.06%	25.57%	50.93%	4.42	4.26	3.83
5 Plus Bond Index (Clean)	104.21	103.26	0.923%	1.16%	3.42%	28.23%	4.21%	6.65	6.37	4.45
5 Plus Bond Index (Return)	158.81	157.36	0.920%	1.42%	4.20%	33.64%	58.81%	6.65	6.37	4.45
10 Plus Bond Index (Clean)	104.46	103.56	0.872%	1.02%	3.45%	31.02%	4.46%	9.03	8.60	4.98
10 Plus Bond Index (Return)	164.92	163.52	0.856%	1.28%	4.13%	36.62%	64.92%	9.03	8.60	4.98

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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.75	2.97	217	104.73	0.00	5,616	5,715	5882
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.69	3.41	311	106.10	0.00	7,599	7,803	8062
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.76	3.63	294	110.38	0.00	3,630	3,875	4007
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.07	2.13	93	116.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.10	2.74	217	109.83	0.00	10,186	10,890	11168
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.58	0.51	34	111.09	0.00	3,904	4,317	4337
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.47	0.42	34	103.89	0.00	9,304	9,616	9655
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.43	1.88	156	103.31	0.00	7,700	7,810	7955
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.85	0.55	34	110.40	0.00	6,767	7,433	7470
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.68	2.68	217	103.36	0.00	11,809	11,889	12205
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.78	0.47	34	104.25	0.00	9,052	9,394	9437
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.77	3.74	253	107.51	0.00	11,745	12,188	12628

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 November, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%					6.30%	32.80%	17.60%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.80%	23.90%	9.90%					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%	13.80%					12.00%		33.40%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.70%		13.20%	5.50%					4.70%		13.00%	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%				8.60%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.40%	12.70%				8.00%			9.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	20.40%				13.20%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	16.10%				10.20%			11.80%	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%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 21-Nov-2012	Previous Index Price 20-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	101.75	101.70	0.054%	-0.061%	-0.262%	4.611%	0.50	0.39	0.39
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.69	102.61	0.076%	-0.060%	0.223%	9.880%	1.59	1.10	1.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.76	106.71	0.047%	-0.226%	0.540%		1.40	2.11	2.08
IE0004680173	0468017	8.25 Treas Bnd 2015	114.07	113.92	0.126%	0.108%	1.278%	13.552%	2.81	2.52	2.45
IE0006857530	0685753	4.6 Treas Bnd 2016	107.10	106.68	0.392%	0.462%	2.010%	19.153%	2.39	3.15	3.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.58	109.60	0.890%	0.943%	2.157%		3.13	4.43	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.47	102.81	0.642%	0.678%	3.266%	26.425%	3.83	5.30	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.43	100.48	0.942%	1.218%	3.279%	26.146%	4.14	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.85	108.87	0.897%	1.226%	3.245%	26.291%	4.22	5.88	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	100.68	99.67	1.015%	1.267%	3.596%	28.234%	4.39	6.29	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.78	102.59	1.163%	1.619%	3.915%	29.610%	4.42	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.77	102.87	0.872%	1.014%	3.451%	31.018%	4.98	9.03	8.60

Return Price Performance			Index Price 21-Nov-2012	Previous Index Price 20-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	104.73	104.66	0.066%	0.215%	0.453%	3.921%	0.50	0.39	0.39
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.10	106.01	0.084%	0.159%	0.779%	9.063%	1.59	1.10	1.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.38	110.32	0.056%	0.014%	1.134%		1.40	2.11	2.08
IE0004680173	0468017	8.25 Treas Bnd 2015	116.20	116.03	0.144%	0.523%	2.337%	12.292%	2.81	2.52	2.45
IE0006857530	0685753	4.6 Treas Bnd 2016	109.83	109.40	0.393%	0.694%	2.606%	17.961%	2.39	3.15	3.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.09	110.10	0.899%	1.229%	1.823%		3.13	4.43	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.89	103.22	0.651%	0.929%	-0.549%	25.556%	3.83	5.30	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.31	102.35	0.938%	1.447%	3.893%	24.837%	4.14	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.40	109.40	0.909%	1.536%	-1.420%	25.224%	4.22	5.88	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	103.36	102.33	1.001%	1.492%	4.194%	26.554%	4.39	6.29	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.25	103.04	1.170%	1.896%	-0.348%	28.585%	4.42	6.71	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.51	106.60	0.856%	1.274%	4.127%	28.723%	4.98	9.03	8.60