

Irish Stock Exchange Daily Bond Index Report

Friday 23 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 23-Nov-2012	Previous Close Value 22-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.62	104.39	0.218%	1.09%	2.85%	22.13%	4.62%	5.05	4.85	4.06
All Bond Index (Return)	154.50	154.16	0.226%	1.35%	3.49%	27.24%	54.50%	5.05	4.85	4.06
Under 3 Bond Index (Clean)	101.43	101.38	0.047%	-0.06%	0.17%	7.51%	1.43%	1.09	1.07	1.34
Under 3 Bond Index (Return)	140.73	140.65	0.057%	0.20%	0.81%	12.42%	40.73%	1.09	1.07	1.34
Under 5 Bond Index (Clean)	107.77	107.63	0.133%	0.32%	1.06%	11.65%	7.77%	2.21	2.16	2.27
Under 5 Bond Index (Return)	150.42	150.21	0.142%	0.58%	1.69%	16.47%	50.42%	2.21	2.16	2.27
Under 10 Bond Index (Clean)	105.01	104.80	0.209%	1.02%	2.67%	20.87%	5.01%	4.42	4.26	3.78
Under 10 Bond Index (Return)	151.30	150.97	0.217%	1.29%	3.31%	25.88%	51.30%	4.42	4.26	3.78
5 Plus Bond Index (Clean)	104.58	104.30	0.266%	1.52%	3.78%	28.68%	4.58%	6.65	6.37	4.39
5 Plus Bond Index (Return)	159.40	158.97	0.274%	1.80%	4.59%	34.14%	59.40%	6.65	6.37	4.39
10 Plus Bond Index (Clean)	104.98	104.69	0.276%	1.52%	3.97%	31.68%	4.98%	9.04	8.61	4.92
10 Plus Bond Index (Return)	165.76	165.30	0.280%	1.79%	4.66%	37.32%	65.76%	9.04	8.61	4.92

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	101.72	3.00	219	104.72	0.00	5,616	5,713	5881
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.79	3.43	313	106.22	0.00	7,599	7,811	8071
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.76	3.65	296	110.41	0.00	3,630	3,875	4008
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.01	2.18	95	116.18	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.25	2.76	219	110.01	0.00	10,186	10,925	11206
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.80	0.54	36	111.34	0.00	3,907	4,329	4350
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.95	0.44	36	104.39	0.00	9,304	9,671	9712
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.67	1.91	158	103.57	0.00	7,761	7,874	8022
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.20	0.58	36	110.78	0.00	6,783	7,457	7496
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.03	2.70	219	103.73	0.00	11,809	11,931	12250
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.95	0.49	36	104.44	0.00	9,052	9,409	9454
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.29	3.77	255	108.06	0.00	11,745	12,249	12692

Irish Stock Exchange Daily Bond Index Report

Friday 23 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%	7.20%					6.30%	32.70%	17.50%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.90%	23.90%	9.90%					8.70%	44.90%	24.10%	10.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.20%	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%		13.30%	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%			12.10%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	13.40%				8.60%			10.00%	13.50%			
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%	20.50%			
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%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Friday 23 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 23-Nov-2012	Previous Index Price 22-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	101.72	101.70	0.022%	-0.093%	-0.294%	4.577%	0.52	0.39	0.38
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.79	102.72	0.068%	0.042%	0.325%	9.992%	1.49	1.09	1.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.76	106.72	0.042%	-0.224%	0.542%		1.39	2.10	2.07
IE0004680173	0468017	8.25 Treas Bnd 2015	114.01	113.93	0.064%	0.056%	1.225%	13.493%	2.82	2.52	2.45
IE0006857530	0685753	4.6 Treas Bnd 2016	107.25	107.04	0.198%	0.605%	2.155%	19.322%	2.34	3.14	3.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.80	110.45	0.317%	1.146%	2.362%		3.08	4.42	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.95	103.57	0.372%	1.145%	3.745%	27.011%	3.74	5.29	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.67	101.46	0.202%	1.460%	3.526%	26.448%	4.10	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.20	109.89	0.282%	1.556%	3.581%	26.702%	4.16	5.88	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	101.03	100.80	0.231%	1.622%	3.959%	28.683%	4.33	6.29	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.95	103.71	0.227%	1.777%	4.077%	29.813%	4.40	6.70	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.29	104.00	0.276%	1.521%	3.970%	31.674%	4.92	9.04	8.61

Return Price Performance			Index Price 23-Nov-2012	Previous Index Price 22-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	104.72	104.68	0.034%	0.211%	0.448%	3.916%	0.52	0.39	0.38
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.22	106.14	0.076%	0.278%	0.900%	9.193%	1.49	1.09	1.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.41	110.35	0.052%	0.039%	1.159%		1.39	2.10	2.07
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.09	0.083%	0.511%	2.325%	12.279%	2.82	2.52	2.45
IE0006857530	0685753	4.6 Treas Bnd 2016	110.01	109.79	0.205%	0.857%	2.773%	18.152%	2.34	3.14	3.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	110.98	0.329%	1.459%	2.054%		3.08	4.42	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.39	104.00	0.382%	1.419%	-0.066%	26.167%	3.74	5.29	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.57	103.36	0.209%	1.709%	4.161%	25.158%	4.10	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.78	110.46	0.294%	1.894%	-1.072%	25.665%	4.16	5.88	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	103.73	103.49	0.237%	1.863%	4.575%	27.016%	4.33	6.29	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.44	104.19	0.239%	2.082%	-0.166%	28.820%	4.40	6.70	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.06	107.76	0.280%	1.793%	4.659%	29.381%	4.92	9.04	8.61