

# Irish Stock Exchange Daily Bond Index Report

Tuesday 27 November, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-Nov-2012	Previous Close Value 26-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.19	104.35	-0.156%	0.67%	2.42%	21.63%	4.19%	5.04	4.84	4.14
All Bond Index (Return)	153.96	154.17	-0.141%	1.00%	3.12%	26.79%	53.96%	5.04	4.84	4.14
Under 3 Bond Index (Clean)	101.30	101.33	-0.031%	-0.19%	0.04%	7.37%	1.30%	1.08	1.07	1.44
Under 3 Bond Index (Return)	140.62	140.64	-0.018%	0.12%	0.73%	12.33%	40.62%	1.08	1.07	1.44
Under 5 Bond Index (Clean)	107.61	107.62	-0.009%	0.17%	0.90%	11.48%	7.61%	2.20	2.15	2.33
Under 5 Bond Index (Return)	150.27	150.27	0.003%	0.48%	1.59%	16.35%	50.27%	2.20	2.15	2.33
Under 10 Bond Index (Clean)	104.63	104.77	-0.132%	0.64%	2.30%	20.42%	4.63%	4.41	4.25	3.86
Under 10 Bond Index (Return)	150.82	151.00	-0.117%	0.97%	2.99%	25.48%	50.82%	4.41	4.25	3.86
5 Plus Bond Index (Clean)	103.99	104.24	-0.239%	0.95%	3.20%	27.97%	3.99%	6.64	6.35	4.48
5 Plus Bond Index (Return)	158.61	158.96	-0.221%	1.29%	4.07%	33.47%	58.61%	6.64	6.35	4.48
10 Plus Bond Index (Clean)	104.25	104.58	-0.320%	0.81%	3.24%	30.75%	4.25%	9.02	8.59	5.00
10 Plus Bond Index (Return)	164.73	165.22	-0.294%	1.16%	4.01%	36.47%	64.73%	9.02	8.59	5.00

## 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	101.67	3.06	223	104.73	0.00	5,616	5,710	5882
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.60	3.47	317	106.07	0.00	7,599	7,796	8060
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.63	3.70	300	110.33	0.00	3,630	3,871	4005
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.62	2.27	99	115.89	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.14	2.81	223	109.95	0.00	10,186	10,914	11200
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.41	0.60	40	111.01	0.00	3,907	4,314	4337
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.56	0.49	40	104.05	0.00	9,304	9,635	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.03	1.95	162	102.98	0.00	7,761	7,841	7992
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.71	0.65	40	110.36	0.00	6,783	7,441	7485
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.52	2.75	223	103.27	0.00	11,809	11,870	12195
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.27	0.55	40	103.81	0.00	9,052	9,348	9397
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.56	3.83	259	107.39	0.00	11,745	12,163	12614

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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%					6.30%	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%	10.00%				
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%		33.50%	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%		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%	12.80%				8.10%			9.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	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%	16.00%				10.10%			11.70%	15.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.90%	100.00%			13.60%				21.20%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 27-Nov-2012	Previous Index Price 26-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	101.67	101.67	-0.003%	-0.142%	-0.343%	4.526%	0.59	0.38	0.38
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.60	102.62	-0.024%	-0.148%	0.135%	9.783%	1.65	1.09	1.07
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.63	106.72	-0.082%	-0.346%	0.419%		1.44	2.10	2.07
IE0004680173	0468017	8.25 Treas Bnd 2015	113.62	113.81	-0.163%	-0.281%	0.884%	13.111%	2.95	2.51	2.44
IE0006857530	0685753	4.6 Treas Bnd 2016	107.14	107.04	0.093%	0.500%	2.048%	19.197%	2.37	3.14	3.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.41	110.62	-0.185%	0.790%	2.002%		3.16	4.42	4.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.56	103.67	-0.109%	0.766%	3.355%	26.535%	3.81	5.29	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.03	101.35	-0.316%	0.818%	2.872%	25.648%	4.21	5.73	5.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.71	109.90	-0.166%	1.104%	3.121%	26.139%	4.24	5.87	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	100.52	100.74	-0.220%	1.104%	3.430%	28.027%	4.41	6.28	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.27	103.56	-0.283%	1.111%	3.396%	28.964%	4.50	6.69	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.56	103.89	-0.321%	0.810%	3.242%	30.753%	5.00	9.02	8.59

Return Price Performance			Index Price 27-Nov-2012	Previous Index Price 26-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	104.71	0.011%	0.215%	0.453%	3.921%	0.59	0.38	0.38
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.07	106.09	-0.014%	0.135%	0.755%	9.037%	1.65	1.09	1.07
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.33	110.40	-0.068%	-0.034%	1.086%		1.44	2.10	2.07
IE0004680173	0468017	8.25 Treas Bnd 2015	115.89	116.06	-0.140%	0.259%	2.068%	11.997%	2.95	2.51	2.44
IE0006857530	0685753	4.6 Treas Bnd 2016	109.95	109.84	0.103%	0.800%	2.715%	18.085%	2.37	3.14	3.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.01	111.20	-0.171%	1.159%	1.753%		3.16	4.42	4.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.05	104.15	-0.096%	1.088%	-0.392%	25.754%	3.81	5.29	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.98	103.29	-0.298%	1.125%	3.563%	24.440%	4.21	5.73	5.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.36	110.53	-0.150%	1.503%	-1.452%	25.183%	4.24	5.87	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	103.27	103.48	-0.203%	1.405%	4.105%	26.446%	4.41	6.28	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.81	104.09	-0.268%	1.471%	-0.764%	28.049%	4.50	6.69	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.39	107.71	-0.294%	1.161%	4.010%	28.578%	5.00	9.02	8.59