

# Irish Stock Exchange Daily Bond Index Report

Monday 5 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 05-Nov-2012	Previous Close Value 02-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.27	103.33	-0.067%	-0.22%	1.52%	20.55%	3.27%	5.08	4.87	4.32
All Bond Index (Return)	152.20	152.24	-0.028%	-0.16%	1.95%	25.35%	52.20%	5.08	4.87	4.32
Under 3 Bond Index (Clean)	101.36	101.38	-0.015%	-0.13%	0.10%	7.43%	1.36%	1.14	1.13	1.53
Under 3 Bond Index (Return)	140.34	140.31	0.020%	-0.07%	0.54%	12.11%	40.34%	1.14	1.13	1.53
Under 5 Bond Index (Clean)	107.27	107.31	-0.043%	-0.15%	0.58%	11.13%	7.27%	2.25	2.20	2.53
Under 5 Bond Index (Return)	149.42	149.43	-0.007%	-0.09%	1.01%	15.69%	49.42%	2.25	2.20	2.53
Under 10 Bond Index (Clean)	103.75	103.83	-0.081%	-0.20%	1.44%	19.41%	3.75%	4.46	4.28	4.06
Under 10 Bond Index (Return)	149.17	149.23	-0.042%	-0.14%	1.86%	24.11%	49.17%	4.46	4.28	4.06
5 Plus Bond Index (Clean)	102.74	102.83	-0.081%	-0.26%	1.97%	26.43%	2.74%	6.69	6.39	4.67
5 Plus Bond Index (Return)	156.29	156.35	-0.040%	-0.19%	2.55%	31.52%	56.29%	6.69	6.39	4.67
10 Plus Bond Index (Clean)	103.04	103.01	0.022%	-0.36%	2.04%	29.23%	3.04%	9.06	8.61	5.13
10 Plus Bond Index (Return)	162.39	162.29	0.063%	-0.28%	2.53%	34.52%	62.39%	9.06	8.61	5.13

## 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	101.73	2.75	201	104.48	0.00	5,616	5,713	5868
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.63	3.23	295	105.86	0.00	7,599	7,798	8044
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.77	3.43	278	110.19	0.00	3,630	3,875	4000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.83	1.77	77	115.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.40	2.53	201	108.93	0.00	10,212	10,819	11077
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.41	0.27	18	109.68	0.00	3,889	4,255	4266
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.52	0.22	18	102.74	0.00	9,256	9,489	9509
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.04	1.69	140	101.73	0.00	7,700	7,703	7833
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.33	0.29	18	108.62	0.00	6,767	7,330	7350
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.14	2.48	201	101.61	0.00	11,809	11,707	11999
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.86	0.25	18	102.10	0.00	9,052	9,220	9242
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.36	3.51	237	105.86	0.00	11,746	12,023	12435

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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	6.40%	32.80%	17.60%	7.30%					6.40%	32.70%	17.60%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.80%	24.00%	10.00%					8.80%	44.90%	24.20%	10.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.30%	11.90%	5.00%					4.40%	22.30%	12.00%	5.10%				
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%		33.30%	13.90%					12.10%		33.30%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.70%		13.10%	5.50%					4.70%		12.80%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			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%	12.80%				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%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	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%				21.30%	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 05-Nov-2012	Previous Index Price 02-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	101.73	101.76	-0.037%	-0.088%	-0.289%	4.582%	1.04	0.44	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.63	102.62	0.005%	-0.122%	0.161%	9.812%	1.74	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.77	106.79	-0.022%	-0.220%	0.546%		1.46	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	113.83	113.86	-0.031%	-0.100%	1.067%	13.316%	2.98	2.57	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	106.40	106.45	-0.052%	-0.194%	1.343%	18.374%	2.63	3.20	3.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.41	109.56	-0.134%	-0.120%	1.081%		3.40	4.47	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.52	102.47	0.049%	-0.248%	2.315%	25.262%	4.01	5.34	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.04	99.98	0.055%	-0.167%	1.867%	24.421%	4.39	5.78	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.33	108.54	-0.195%	-0.172%	1.819%	24.546%	4.48	5.92	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	99.14	99.42	-0.287%	-0.287%	2.006%	26.266%	4.64	6.33	6.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.86	101.97	-0.108%	-0.269%	1.985%	27.203%	4.71	6.74	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.36	102.34	0.022%	-0.360%	2.044%	29.235%	5.13	9.06	8.61

Return Price Performance			Index Price 05-Nov-2012	Previous Index Price 02-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	104.48	104.48	0.003%	-0.021%	0.216%	3.676%	1.04	0.44	0.44
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.86	105.82	0.036%	-0.066%	0.553%	8.818%	1.74	1.15	1.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.19	110.18	0.013%	-0.158%	0.960%		1.46	2.16	2.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.59	115.56	0.029%	0.001%	1.805%	11.709%	2.98	2.57	2.50
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.95	-0.016%	-0.132%	1.765%	16.993%	2.63	3.20	3.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.68	109.79	-0.093%	-0.052%	0.534%		3.40	4.47	4.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.74	102.65	0.085%	-0.188%	-1.650%	24.166%	4.01	5.34	5.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.73	101.63	0.090%	-0.105%	2.303%	22.926%	4.39	5.78	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.62	108.78	-0.151%	-0.098%	-3.007%	23.208%	4.48	5.92	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	101.61	101.86	-0.243%	-0.219%	2.438%	24.421%	4.64	6.33	6.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.10	102.17	-0.067%	-0.201%	-2.399%	25.938%	4.71	6.74	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.86	105.80	0.063%	-0.279%	2.530%	26.748%	5.13	9.06	8.61