

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 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 07-Nov-2012	Previous Close Value 06-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.14	103.23	-0.092%	-0.35%	1.39%	20.40%	3.14%	5.06	4.85	4.34
All Bond Index (Return)	152.05	152.17	-0.078%	-0.25%	1.85%	25.22%	52.05%	5.06	4.85	4.34
Under 3 Bond Index (Clean)	101.31	101.36	-0.041%	-0.18%	0.06%	7.38%	1.31%	1.13	1.12	1.55
Under 3 Bond Index (Return)	140.31	140.35	-0.028%	-0.09%	0.52%	12.09%	40.31%	1.13	1.12	1.55
Under 5 Bond Index (Clean)	107.21	107.26	-0.043%	-0.21%	0.53%	11.07%	7.21%	2.24	2.19	2.54
Under 5 Bond Index (Return)	149.37	149.42	-0.030%	-0.12%	0.98%	15.65%	49.37%	2.24	2.19	2.54
Under 10 Bond Index (Clean)	103.64	103.72	-0.070%	-0.30%	1.33%	19.29%	3.64%	4.44	4.27	4.08
Under 10 Bond Index (Return)	149.06	149.15	-0.057%	-0.21%	1.78%	24.02%	49.06%	4.44	4.27	4.08
5 Plus Bond Index (Clean)	102.57	102.70	-0.121%	-0.43%	1.80%	26.22%	2.57%	6.68	6.38	4.69
5 Plus Bond Index (Return)	156.07	156.24	-0.106%	-0.33%	2.41%	31.34%	56.07%	6.68	6.38	4.69
10 Plus Bond Index (Clean)	102.74	102.99	-0.235%	-0.64%	1.75%	28.87%	2.74%	9.04	8.59	5.17
10 Plus Bond Index (Return)	161.99	162.34	-0.214%	-0.52%	2.28%	34.19%	61.99%	9.04	8.59	5.17

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	101.66	2.78	203	104.44	0.00	5,616	5,710	5866
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	3.26	297	105.87	0.00	7,599	7,797	8045
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.67	3.45	280	110.12	0.00	3,630	3,872	3997
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.73	1.81	79	115.54	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.32	2.56	203	108.87	0.00	10,212	10,857	11119
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.38	0.30	20	109.68	0.00	3,889	4,254	4265
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.39	0.25	20	102.64	0.00	9,256	9,477	9500
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.79	1.71	142	101.50	0.00	7,701	7,684	7816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.38	0.32	20	108.70	0.00	6,767	7,333	7355
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	98.97	2.50	203	101.47	0.00	11,809	11,687	11982
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.70	0.27	20	101.97	0.00	9,052	9,206	9231
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.07	3.54	239	105.60	0.00	11,746	11,989	12404

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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%	5.00%				
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%		12.80%	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	8.50%			9.90%	13.40%				8.50%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			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%			15.10%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	16.00%				10.10%			11.70%	15.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				20.90%	100.00%			13.50%				21.30%	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 07-Nov-2012	Previous Index Price 06-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	101.66	101.75	-0.088%	-0.149%	-0.350%	4.518%	1.09	0.43	0.43
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.62	-0.005%	-0.131%	0.151%	9.802%	1.73	1.14	1.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.67	106.72	-0.044%	-0.310%	0.455%		1.49	2.15	2.12
IE0004680173	0468017	8.25 Treas Bnd 2015	113.73	113.77	-0.033%	-0.183%	0.983%	13.221%	3.00	2.56	2.49
IE0006857530	0685753	4.6 Treas Bnd 2016	106.32	106.37	-0.055%	-0.272%	1.264%	18.282%	2.65	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.38	109.40	-0.021%	-0.155%	1.046%		3.40	4.46	4.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.39	102.43	-0.039%	-0.370%	2.191%	25.109%	4.04	5.33	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.79	99.90	-0.107%	-0.411%	1.617%	24.116%	4.43	5.77	5.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.38	108.42	-0.037%	-0.126%	1.866%	24.604%	4.47	5.91	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	98.97	99.09	-0.118%	-0.455%	1.835%	26.053%	4.66	6.32	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.70	101.84	-0.136%	-0.421%	1.829%	27.009%	4.74	6.73	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.07	102.31	-0.235%	-0.642%	1.755%	28.869%	5.17	9.04	8.59

Return Price Performance			Index Price 07-Nov-2012	Previous Index Price 06-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	104.44	104.52	-0.074%	-0.055%	0.182%	3.641%	1.09	0.43	0.43
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.87	105.86	0.006%	-0.055%	0.564%	8.830%	1.73	1.14	1.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.12	110.16	-0.032%	-0.223%	0.894%		1.49	2.15	2.12
IE0004680173	0468017	8.25 Treas Bnd 2015	115.54	115.56	-0.013%	-0.042%	1.761%	11.660%	3.00	2.56	2.49
IE0006857530	0685753	4.6 Treas Bnd 2016	108.87	108.92	-0.041%	-0.185%	1.711%	16.931%	2.65	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.68	109.68	-0.007%	-0.059%	0.527%		3.40	4.46	4.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.64	102.67	-0.027%	-0.286%	-1.746%	24.046%	4.04	5.33	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.50	101.60	-0.094%	-0.322%	2.081%	22.659%	4.43	5.77	5.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.70	108.73	-0.022%	-0.022%	-2.933%	23.302%	4.47	5.91	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	101.47	101.58	-0.103%	-0.359%	2.293%	24.245%	4.66	6.32	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.97	102.10	-0.121%	-0.326%	-2.522%	25.780%	4.74	6.73	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.60	105.83	-0.214%	-0.525%	2.277%	26.436%	5.17	9.04	8.59