

Irish Stock Exchange Daily Bond Index Report

Monday 12 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 12-Nov-2012	Previous Close Value 09-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	103.17	0.099%	-0.22%	1.52%	20.55%	3.27%	5.06	4.85	4.32
All Bond Index (Return)	152.34	152.14	0.135%	-0.06%	2.04%	25.46%	52.34%	5.06	4.85	4.32
Under 3 Bond Index (Clean)	101.39	101.40	-0.009%	-0.11%	0.13%	7.46%	1.39%	1.12	1.11	1.46
Under 3 Bond Index (Return)	140.49	140.46	0.026%	0.04%	0.65%	12.23%	40.49%	1.12	1.11	1.46
Under 5 Bond Index (Clean)	107.31	107.29	0.020%	-0.11%	0.62%	11.17%	7.31%	2.24	2.18	2.49
Under 5 Bond Index (Return)	149.60	149.52	0.054%	0.03%	1.14%	15.83%	49.60%	2.24	2.18	2.49
Under 10 Bond Index (Clean)	103.77	103.69	0.076%	-0.18%	1.45%	19.43%	3.77%	4.44	4.26	4.05
Under 10 Bond Index (Return)	149.33	149.16	0.112%	-0.03%	1.97%	24.24%	49.33%	4.44	4.26	4.05
5 Plus Bond Index (Clean)	102.73	102.58	0.143%	-0.28%	1.95%	26.41%	2.73%	6.67	6.37	4.67
5 Plus Bond Index (Return)	156.41	156.13	0.181%	-0.12%	2.62%	31.62%	56.41%	6.67	6.37	4.67
10 Plus Bond Index (Clean)	102.95	102.70	0.245%	-0.44%	1.96%	29.13%	2.95%	9.03	8.59	5.14
10 Plus Bond Index (Return)	162.42	161.97	0.280%	-0.26%	2.55%	34.55%	62.42%	9.03	8.59	5.14

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	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.77	2.85	208	104.61	0.00	5,616	5,715	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.66	3.31	302	105.97	0.00	7,599	7,800	8052
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.78	3.51	285	110.29	0.00	3,630	3,876	4003
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.83	1.93	84	115.75	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.41	2.62	208	109.03	0.00	10,212	10,867	11134
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.59	0.38	25	109.96	0.00	3,889	4,262	4277
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.52	0.31	25	102.83	0.00	9,256	9,489	9517
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.05	1.77	147	101.82	0.00	7,701	7,705	7841
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	0.40	25	108.82	0.00	6,767	7,336	7364
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.09	2.56	208	101.66	0.00	11,809	11,702	12004
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.85	0.34	25	102.19	0.00	9,052	9,219	9250
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.28	3.61	244	105.89	0.00	11,745	12,013	12437

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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%	32.80%	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%	24.10%	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	8.60%			9.90%	13.40%				8.50%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			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%			13.60%				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 12-Nov-2012	Previous Index Price 09-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	101.77	101.81	-0.042%	-0.049%	-0.250%	4.623%	0.78	0.42	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.66	102.64	0.012%	-0.092%	0.190%	9.844%	1.68	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.78	106.78	0.000%	-0.207%	0.558%		1.43	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	113.83	113.84	-0.012%	-0.102%	1.065%	13.314%	2.95	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	106.41	106.37	0.035%	-0.188%	1.350%	18.382%	2.61	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.59	109.48	0.093%	0.037%	1.240%		3.35	4.45	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.52	102.42	0.101%	-0.248%	2.315%	25.262%	4.01	5.32	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.05	99.94	0.115%	-0.155%	1.879%	24.436%	4.39	5.76	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	108.30	0.106%	-0.089%	1.903%	24.650%	4.46	5.91	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	99.09	98.97	0.121%	-0.329%	1.963%	26.212%	4.64	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.85	101.71	0.138%	-0.276%	1.978%	27.194%	4.71	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.28	102.03	0.245%	-0.441%	1.961%	29.130%	5.14	9.03	8.59

Return Price Performance			Index Price 12-Nov-2012	Previous Index Price 09-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	104.61	104.62	-0.002%	0.109%	0.346%	3.811%	0.78	0.42	0.42
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.97	105.92	0.043%	0.035%	0.654%	8.928%	1.68	1.13	1.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.29	110.25	0.034%	-0.068%	1.051%		1.43	2.14	2.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.75	115.70	0.048%	0.138%	1.945%	11.861%	2.95	2.55	2.48
IE0006857530	0685753	4.6 Treas Bnd 2016	109.03	108.95	0.069%	-0.045%	1.853%	17.095%	2.61	3.18	3.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.96	109.81	0.135%	0.201%	0.789%		3.35	4.45	4.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.83	102.69	0.136%	-0.104%	-1.567%	24.272%	4.01	5.32	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.82	101.67	0.149%	-0.010%	2.401%	23.043%	4.39	5.76	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.82	108.66	0.151%	0.089%	-2.824%	23.440%	4.46	5.91	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	101.66	101.50	0.155%	-0.176%	2.482%	24.474%	4.64	6.31	6.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.19	102.01	0.177%	-0.115%	-2.315%	26.047%	4.71	6.72	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.89	105.59	0.279%	-0.259%	2.550%	26.773%	5.14	9.03	8.59