

Irish Stock Exchange Daily Bond Index Report

Wednesday 14 November, 2012

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

Bond Indices Performance

Index	Close Value 14-Nov-2012	Previous Close Value 13-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.26	103.23	0.029%	-0.23%	1.51%	20.54%	3.26%	5.05	4.84	4.32
All Bond Index (Return)	152.37	152.30	0.041%	-0.05%	2.06%	25.48%	52.37%	5.05	4.84	4.32
Under 3 Bond Index (Clean)	101.35	101.38	-0.027%	-0.14%	0.09%	7.42%	1.35%	1.11	1.10	1.47
Under 3 Bond Index (Return)	140.48	140.50	-0.015%	0.02%	0.63%	12.22%	40.48%	1.11	1.10	1.47
Under 5 Bond Index (Clean)	107.21	107.23	-0.019%	-0.20%	0.53%	11.07%	7.21%	2.22	2.17	2.52
Under 5 Bond Index (Return)	149.50	149.51	-0.006%	-0.03%	1.07%	15.75%	49.50%	2.22	2.17	2.52
Under 10 Bond Index (Clean)	103.75	103.73	0.019%	-0.20%	1.44%	19.41%	3.75%	4.43	4.25	4.06
Under 10 Bond Index (Return)	149.34	149.29	0.031%	-0.02%	1.97%	24.25%	49.34%	4.43	4.25	4.06
5 Plus Bond Index (Clean)	102.76	102.71	0.055%	-0.24%	1.98%	26.45%	2.76%	6.66	6.36	4.66
5 Plus Bond Index (Return)	156.50	156.40	0.068%	-0.05%	2.69%	31.70%	56.50%	6.66	6.36	4.66
10 Plus Bond Index (Clean)	103.00	102.90	0.093%	-0.40%	2.00%	29.19%	3.00%	9.02	8.58	5.14
10 Plus Bond Index (Return)	162.53	162.36	0.104%	-0.19%	2.62%	34.64%	62.53%	9.02	8.58	5.14

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	101.82	2.88	210	104.69	0.00	5,616	5,718	5880
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.57	3.33	304	105.90	0.00	7,599	7,794	8047
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.70	3.54	287	110.23	0.00	3,630	3,873	4001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.66	1.97	86	115.63	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.24	2.65	210	108.89	0.00	10,212	10,850	11120
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.45	0.41	27	109.85	0.00	3,889	4,257	4272
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.45	0.33	27	102.78	0.00	9,256	9,482	9513
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.00	1.80	149	101.79	0.00	7,700	7,701	7839
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	0.44	27	108.85	0.00	6,767	7,336	7366
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.18	2.59	210	101.77	0.00	11,809	11,712	12017
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.03	0.37	27	102.40	0.00	9,052	9,236	9269
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.32	3.64	246	105.96	0.00	11,745	12,018	12445

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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%	32.90%	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%	10.10%				
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	10.30%			11.80%	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%

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2012	Previous Index Price 13-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	101.82	101.80	0.023%	0.003%	-0.198%	4.678%	0.55	0.41	0.41
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.57	102.64	-0.065%	-0.172%	0.110%	9.757%	1.73	1.12	1.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.70	106.72	-0.022%	-0.285%	0.480%		1.45	2.13	2.10
IE0004680173	0468017	8.25 Treas Bnd 2015	113.66	113.74	-0.068%	-0.247%	0.918%	13.148%	2.99	2.54	2.47
IE0006857530	0685753	4.6 Treas Bnd 2016	106.24	106.25	-0.009%	-0.342%	1.193%	18.198%	2.66	3.17	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.45	109.45	-0.007%	-0.091%	1.110%		3.38	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.45	102.43	0.017%	-0.319%	2.243%	25.173%	4.03	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.00	100.00	0.000%	-0.210%	1.823%	24.367%	4.40	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	108.38	0.037%	-0.089%	1.903%	24.650%	4.46	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	99.18	99.10	0.081%	-0.243%	2.051%	26.320%	4.63	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.03	101.95	0.078%	-0.100%	2.158%	27.419%	4.69	6.71	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.32	102.22	0.093%	-0.399%	2.004%	29.185%	5.14	9.02	8.58

Return Price Performance			Index Price 14-Nov-2012	Previous Index Price 13-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	104.69	104.66	0.034%	0.186%	0.423%	3.890%	0.55	0.41	0.41
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.90	105.96	-0.054%	-0.023%	0.597%	8.865%	1.73	1.12	1.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.23	110.24	-0.010%	-0.121%	0.998%		1.45	2.13	2.10
IE0004680173	0468017	8.25 Treas Bnd 2015	115.63	115.69	-0.047%	0.034%	1.839%	11.745%	2.99	2.54	2.47
IE0006857530	0685753	4.6 Treas Bnd 2016	108.89	108.88	0.003%	-0.172%	1.724%	16.946%	2.66	3.17	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.85	109.84	0.007%	0.101%	0.688%		3.38	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.78	102.75	0.029%	-0.151%	-1.613%	24.214%	4.03	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.79	101.78	0.012%	-0.040%	2.369%	23.006%	4.40	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.85	108.80	0.051%	0.119%	-2.796%	23.476%	4.46	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	101.77	101.67	0.091%	-0.068%	2.593%	24.609%	4.63	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.40	102.30	0.091%	0.087%	-2.117%	26.302%	4.69	6.71	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.96	105.85	0.104%	-0.191%	2.620%	26.860%	5.14	9.02	8.58