

Irish Stock Exchange Daily Bond Index Report

Thursday 15 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Nov-2012	Previous Close Value 14-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.39	103.26	0.120%	-0.11%	1.63%	20.69%	3.39%	5.05	4.84	4.30
All Bond Index (Return)	152.57	152.37	0.131%	0.08%	2.19%	25.65%	52.57%	5.05	4.84	4.30
Under 3 Bond Index (Clean)	101.33	101.35	-0.021%	-0.16%	0.07%	7.40%	1.33%	1.11	1.09	1.48
Under 3 Bond Index (Return)	140.46	140.48	-0.009%	0.02%	0.62%	12.21%	40.46%	1.11	1.09	1.48
Under 5 Bond Index (Clean)	107.28	107.21	0.062%	-0.14%	0.59%	11.14%	7.28%	2.22	2.17	2.49
Under 5 Bond Index (Return)	149.61	149.50	0.072%	0.04%	1.14%	15.84%	49.61%	2.22	2.17	2.49
Under 10 Bond Index (Clean)	103.87	103.75	0.115%	-0.09%	1.55%	19.55%	3.87%	4.42	4.25	4.03
Under 10 Bond Index (Return)	149.53	149.34	0.125%	0.10%	2.10%	24.40%	49.53%	4.42	4.25	4.03
5 Plus Bond Index (Clean)	102.92	102.76	0.154%	-0.09%	2.14%	26.65%	2.92%	6.66	6.36	4.64
5 Plus Bond Index (Return)	156.76	156.50	0.164%	0.11%	2.86%	31.91%	56.76%	6.66	6.36	4.64
10 Plus Bond Index (Clean)	103.15	103.00	0.153%	-0.25%	2.16%	29.38%	3.15%	9.02	8.58	5.12
10 Plus Bond Index (Return)	162.80	162.53	0.162%	-0.03%	2.79%	34.86%	62.80%	9.02	8.58	5.12

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	101.70	2.89	211	104.59	0.00	5,616	5,711	5874
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	3.34	305	105.95	0.00	7,599	7,797	8051
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.71	3.55	288	110.26	0.00	3,630	3,873	4002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.82	1.99	87	115.81	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.44	2.66	211	109.10	0.00	10,212	10,870	11141
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.53	0.42	28	109.95	0.00	3,904	4,260	4276
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.61	0.35	28	102.96	0.00	9,294	9,497	9529
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.17	1.81	150	101.98	0.00	7,700	7,713	7852
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.55	0.45	28	109.01	0.00	6,767	7,345	7376
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.30	2.60	211	101.90	0.00	11,809	11,726	12033
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.22	0.38	28	102.60	0.00	9,052	9,253	9288
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.48	3.65	247	106.13	0.00	11,745	12,036	12465

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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%	17.60%	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%	24.10%	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%			11.90%	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 15-Nov-2012	Previous Index Price 14-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	101.70	101.82	-0.121%	-0.118%	-0.319%	4.551%	0.81	0.41	0.41
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.57	0.036%	-0.136%	0.146%	9.796%	1.69	1.12	1.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.71	106.70	0.012%	-0.273%	0.493%		1.44	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	113.82	113.66	0.135%	-0.112%	1.055%	13.302%	2.93	2.54	2.47
IE0006857530	0685753	4.6 Treas Bnd 2016	106.44	106.24	0.186%	-0.157%	1.381%	18.418%	2.60	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.53	109.45	0.078%	-0.014%	1.189%		3.36	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.61	102.45	0.164%	-0.156%	2.410%	25.378%	3.99	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.17	100.00	0.175%	-0.035%	2.001%	24.585%	4.37	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.55	108.42	0.125%	0.035%	2.030%	24.805%	4.43	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	99.30	99.18	0.121%	-0.123%	2.174%	26.473%	4.61	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.22	102.03	0.188%	0.088%	2.350%	27.659%	4.66	6.71	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.48	102.32	0.153%	-0.246%	2.160%	29.383%	5.12	9.02	8.58

Return Price Performance			Index Price 15-Nov-2012	Previous Index Price 14-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	104.59	104.69	-0.104%	0.081%	0.318%	3.782%	0.81	0.41	0.41
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.95	105.90	0.045%	0.023%	0.642%	8.914%	1.69	1.12	1.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.26	110.23	0.023%	-0.098%	1.021%		1.44	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	115.81	115.63	0.153%	0.187%	1.995%	11.917%	2.93	2.54	2.47
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	108.89	0.193%	0.020%	1.920%	17.171%	2.60	3.16	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.95	109.85	0.091%	0.192%	0.780%		3.36	4.44	4.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.96	102.78	0.175%	0.024%	-1.441%	24.431%	3.99	5.31	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.98	101.79	0.184%	0.143%	2.557%	23.232%	4.37	5.75	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.01	108.85	0.139%	0.258%	-2.661%	23.647%	4.43	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	101.90	101.77	0.130%	0.062%	2.726%	24.771%	4.61	6.30	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.60	102.40	0.202%	0.289%	-1.919%	26.558%	4.66	6.71	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.13	105.96	0.162%	-0.029%	2.786%	27.066%	5.12	9.02	8.58