

# Irish Stock Exchange Daily Bond Index Report

Friday 16 November, 2012

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## Bond Indices Performance

| Index                        | Close Value<br>16-Nov-2012 | Previous<br>Close Value<br>15-Nov-2012 | % Change | Performance |       |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD   | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 103.66                     | 103.39                                 | 0.262%   | 0.16%       | 1.90% | 21.00% | 3.66%                         | 5.05                 | 4.85                 | 4.24                 |
| All Bond Index (Return)      | 152.98                     | 152.57                                 | 0.269%   | 0.35%       | 2.47% | 25.98% | 52.98%                        | 5.05                 | 4.85                 | 4.24                 |
| Under 3 Bond Index (Clean)   | 101.33                     | 101.33                                 | 0.004%   | -0.16%      | 0.08% | 7.40%  | 1.33%                         | 1.11                 | 1.09                 | 1.47                 |
| Under 3 Bond Index (Return)  | 140.49                     | 140.46                                 | 0.015%   | 0.03%       | 0.64% | 12.22% | 40.49%                        | 1.11                 | 1.09                 | 1.47                 |
| Under 5 Bond Index (Clean)   | 107.34                     | 107.28                                 | 0.054%   | -0.09%      | 0.65% | 11.20% | 7.34%                         | 2.22                 | 2.17                 | 2.47                 |
| Under 5 Bond Index (Return)  | 149.71                     | 149.61                                 | 0.065%   | 0.10%       | 1.21% | 15.91% | 49.71%                        | 2.22                 | 2.17                 | 2.47                 |
| Under 10 Bond Index (Clean)  | 104.10                     | 103.87                                 | 0.219%   | 0.13%       | 1.78% | 19.81% | 4.10%                         | 4.43                 | 4.26                 | 3.98                 |
| Under 10 Bond Index (Return) | 149.87                     | 149.53                                 | 0.227%   | 0.33%       | 2.33% | 24.69% | 49.87%                        | 4.43                 | 4.26                 | 3.98                 |
| 5 Plus Bond Index (Clean)    | 103.31                     | 102.92                                 | 0.380%   | 0.29%       | 2.53% | 27.13% | 3.31%                         | 6.66                 | 6.37                 | 4.58                 |
| 5 Plus Bond Index (Return)   | 157.37                     | 156.76                                 | 0.387%   | 0.50%       | 3.25% | 32.42% | 57.37%                        | 6.66                 | 6.37                 | 4.58                 |
| 10 Plus Bond Index (Clean)   | 103.72                     | 103.15                                 | 0.545%   | 0.30%       | 2.72% | 30.09% | 3.72%                         | 9.03                 | 8.60                 | 5.06                 |
| 10 Plus Bond Index (Return)  | 163.68                     | 162.80                                 | 0.540%   | 0.51%       | 3.34% | 35.59% | 63.68%                        | 9.03                 | 8.60                 | 5.06                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                     |                  |        |                     |                |            |                 |                |      |                       |                        |                        |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013  | 18-Apr-13        | 5      | Annual              | 101.70         | 2.90       | 212             | 104.60         | 0.00 | 5,616                 | 5,712                  | 5875                   |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4      | Annual              | 102.61         | 3.35       | 306             | 105.96         | 0.00 | 7,599                 | 7,797                  | 8052                   |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5    | Annual              | 106.73         | 3.56       | 289             | 110.29         | 0.00 | 3,630                 | 3,874                  | 4003                   |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25   | Annual              | 113.96         | 2.02       | 88              | 115.98         | 0.00 | 7                     | 8                      | 9                      |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6    | Annual              | 106.52         | 2.67       | 212             | 109.19         | 0.00 | 10,212                | 10,878                 | 11151                  |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5    | Annual              | 109.75         | 0.44       | 29              | 110.19         | 0.00 | 3,904                 | 4,285                  | 4302                   |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 102.88         | 0.36       | 29              | 103.23         | 0.00 | 9,294                 | 9,561                  | 9594                   |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 100.48         | 1.82       | 151             | 102.30         | 0.00 | 7,700                 | 7,737                  | 7877                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 108.85         | 0.47       | 29              | 109.32         | 0.00 | 6,767                 | 7,365                  | 7397                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 99.68          | 2.61       | 212             | 102.29         | 0.00 | 11,809                | 11,771                 | 12079                  |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 102.67         | 0.40       | 29              | 103.06         | 0.00 | 9,052                 | 9,293                  | 9329                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 103.03         | 3.67       | 248             | 106.70         | 0.00 | 11,745                | 12,102                 | 12533                  |

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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%  | 17.50%  | 7.30%    |        |         |                        |         | 6.40%   | 32.70%   | 17.60% | 7.40%   |        |         |      |      |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | Yes      | Yes     | Yes     | Yes      | No     | No      | 8.60%                 | 44.80%  | 24.00%  | 10.00%   |        |         |                        |         | 8.70%   | 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%  | 4.90%    |        |         |                        |         | 4.30%   | 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      | 12.00%                |         | 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%                 |         | 13.20%  | 5.50%    |        |         |                        |         | 4.70%   |          | 12.90% | 5.40%   |        |         |      |      |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | Yes      | No      | No      | Yes      | Yes    | No      | 10.60%                |         |         | 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%    | 12.70% |         |                        |         | 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%  | 20.50% |         |      |      |
| 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<br>16-Nov-2012 | Previous<br>Index Price<br>15-Nov-2012 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0031256328            | 3125632 | 5.0 Treas Bnd 2013  | 101.70                     | 101.70                                 | 0.003%      | -0.115%     | -0.316% | 4.554%  | 0.78                 | 0.41                 | 0.40                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 102.61                     | 102.61                                 | -0.002%     | -0.138%     | 0.144%  | 9.794%  | 1.69                 | 1.11                 | 1.09                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 106.73                     | 106.71                                 | 0.016%      | -0.257%     | 0.509%  |         | 1.43                 | 2.12                 | 2.09                 |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 113.96                     | 113.82                                 | 0.126%      | 0.013%      | 1.182%  | 13.444% | 2.87                 | 2.54                 | 2.46                 |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 106.52                     | 106.44                                 | 0.077%      | -0.080%     | 1.459%  | 18.510% | 2.57                 | 3.16                 | 3.08                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 109.75                     | 109.53                                 | 0.204%      | 0.190%      | 1.395%  |         | 3.31                 | 4.44                 | 4.30                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 102.88                     | 102.61                                 | 0.255%      | 0.099%      | 2.672%  | 25.698% | 3.94                 | 5.31                 | 5.11                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 100.48                     | 100.17                                 | 0.307%      | 0.272%      | 2.315%  | 24.968% | 4.31                 | 5.75                 | 5.51                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 108.85                     | 108.55                                 | 0.272%      | 0.307%      | 2.307%  | 25.144% | 4.39                 | 5.89                 | 5.64                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 99.68                      | 99.30                                  | 0.383%      | 0.260%      | 2.565%  | 26.957% | 4.55                 | 6.30                 | 6.02                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 102.67                     | 102.22                                 | 0.435%      | 0.524%      | 2.796%  | 28.214% | 4.59                 | 6.71                 | 6.42                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 103.03                     | 102.48                                 | 0.545%      | 0.297%      | 2.717%  | 30.087% | 5.06                 | 9.03                 | 8.60                 |

| Return Price Performance |         |                     | Index Price<br>16-Nov-2012 | Previous<br>Index Price<br>15-Nov-2012 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0031256328             | 3125632 | 5.0 Treas Bnd 2013  | 104.60                     | 104.59                                 | 0.016%      | 0.098%      | 0.335%  | 3.799%  | 0.78                 | 0.41                 | 0.40                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 105.96                     | 105.95                                 | 0.008%      | 0.031%      | 0.651%  | 8.924%  | 1.69                 | 1.11                 | 1.09                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 110.29                     | 110.26                                 | 0.027%      | -0.071%     | 1.048%  |         | 1.43                 | 2.12                 | 2.09                 |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 115.98                     | 115.81                                 | 0.143%      | 0.330%      | 2.141%  | 12.077% | 2.87                 | 2.54                 | 2.46                 |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 109.19                     | 109.10                                 | 0.087%      | 0.107%      | 2.009%  | 17.273% | 2.57                 | 3.16                 | 3.08                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 110.19                     | 109.95                                 | 0.216%      | 0.408%      | 0.997%  |         | 3.31                 | 4.44                 | 4.30                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 103.23                     | 102.96                                 | 0.267%      | 0.291%      | -1.177% | 24.763% | 3.94                 | 5.31                 | 5.11                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 102.30                     | 101.98                                 | 0.314%      | 0.458%      | 2.879%  | 23.618% | 4.31                 | 5.75                 | 5.51                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 109.32                     | 109.01                                 | 0.285%      | 0.544%      | -2.383% | 24.000% | 4.39                 | 5.89                 | 5.64                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 102.29                     | 101.90                                 | 0.385%      | 0.447%      | 3.121%  | 25.251% | 4.55                 | 6.30                 | 6.02                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 103.06                     | 102.60                                 | 0.446%      | 0.737%      | -1.482% | 27.122% | 4.59                 | 6.71                 | 6.42                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 106.70                     | 106.13                                 | 0.540%      | 0.511%      | 3.341%  | 27.752% | 5.06                 | 9.03                 | 8.60                 |