

Irish Stock Exchange Daily Bond Index Report

Tuesday 20 November, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Nov-2012	Previous Close Value 19-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.63	103.57	0.065%	0.13%	1.88%	20.98%	3.63%	5.05	4.84	4.25
All Bond Index (Return)	153.02	152.90	0.076%	0.38%	2.50%	26.02%	53.02%	5.05	4.84	4.25
Under 3 Bond Index (Clean)	101.33	101.33	0.002%	-0.16%	0.07%	7.40%	1.33%	1.10	1.09	1.46
Under 3 Bond Index (Return)	140.55	140.53	0.013%	0.07%	0.68%	12.27%	40.55%	1.10	1.09	1.46
Under 5 Bond Index (Clean)	107.37	107.36	0.014%	-0.06%	0.68%	11.23%	7.37%	2.22	2.16	2.45
Under 5 Bond Index (Return)	149.82	149.79	0.025%	0.18%	1.29%	16.00%	49.82%	2.22	2.16	2.45
Under 10 Bond Index (Clean)	104.09	104.04	0.047%	0.13%	1.77%	19.81%	4.09%	4.42	4.25	3.98
Under 10 Bond Index (Return)	149.93	149.85	0.059%	0.37%	2.38%	24.74%	49.93%	4.42	4.25	3.98
5 Plus Bond Index (Clean)	103.26	103.16	0.093%	0.24%	2.47%	27.06%	3.26%	6.65	6.36	4.59
5 Plus Bond Index (Return)	157.36	157.20	0.104%	0.49%	3.25%	32.42%	57.36%	6.65	6.36	4.59
10 Plus Bond Index (Clean)	103.56	103.37	0.175%	0.14%	2.56%	29.89%	3.56%	9.02	8.59	5.08
10 Plus Bond Index (Return)	163.52	163.22	0.183%	0.42%	3.24%	35.46%	63.52%	9.02	8.59	5.08

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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.70	2.96	216	104.66	0.00	5,616	5,712	5878
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	3.40	310	106.01	0.00	7,599	7,797	8055
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.71	3.61	293	110.32	0.00	3,630	3,873	4005
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.92	2.11	92	116.03	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.68	2.72	216	109.40	0.00	10,168	10,848	11124
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.60	0.50	33	110.10	0.00	3,904	4,279	4298
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.81	0.41	33	103.22	0.00	9,294	9,555	9593
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.48	1.87	155	102.35	0.00	7,700	7,737	7881
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.87	0.53	33	109.40	0.00	6,767	7,367	7403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.67	2.66	216	102.33	0.00	11,809	11,770	12084
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.59	0.45	33	103.04	0.00	9,052	9,286	9327
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.87	3.73	252	106.60	0.00	11,745	12,083	12521

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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%	32.80%	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%	5.00%					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%		33.30%	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	8.20%			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 20-Nov-2012	Previous Index Price 19-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	101.70	0.000%	-0.115%	-0.316%	4.554%	0.72	0.40	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.60	0.010%	-0.136%	0.146%	9.796%	1.68	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.71	106.72	-0.011%	-0.273%	0.493%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	113.92	113.91	0.014%	-0.018%	1.150%	13.408%	2.88	2.53	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	106.68	106.63	0.044%	0.070%	1.612%	18.688%	2.52	3.15	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.60	109.62	-0.011%	0.053%	1.256%		3.34	4.43	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.81	102.72	0.088%	0.036%	2.607%	25.619%	3.96	5.30	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.48	100.44	0.038%	0.272%	2.315%	24.968%	4.31	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.87	108.76	0.099%	0.325%	2.326%	25.167%	4.38	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	99.67	99.50	0.166%	0.249%	2.555%	26.945%	4.55	6.29	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.59	102.65	-0.061%	0.450%	2.720%	28.121%	4.60	6.71	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.87	102.69	0.175%	0.141%	2.557%	29.885%	5.08	9.02	8.59

Return Price Performance			Index Price 20-Nov-2012	Previous Index Price 19-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	104.66	104.64	0.012%	0.149%	0.387%	3.852%	0.72	0.40	0.40
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.01	105.99	0.020%	0.075%	0.694%	8.971%	1.68	1.11	1.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.32	110.32	0.000%	-0.042%	1.077%		1.43	2.12	2.09
IE0004680173	0468017	8.25 Treas Bnd 2015	116.03	115.99	0.034%	0.378%	2.189%	12.130%	2.88	2.53	2.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.40	109.34	0.055%	0.300%	2.205%	17.499%	2.52	3.15	3.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.10	110.10	0.003%	0.327%	0.916%		3.34	4.43	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.22	103.12	0.099%	0.276%	-1.193%	24.744%	3.96	5.30	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.35	102.30	0.049%	0.505%	2.928%	23.676%	4.31	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.40	109.28	0.113%	0.622%	-2.307%	24.097%	4.38	5.89	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	102.33	102.15	0.174%	0.486%	3.161%	25.300%	4.55	6.29	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.04	103.09	-0.048%	0.717%	-1.501%	27.098%	4.60	6.71	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.60	106.41	0.183%	0.415%	3.244%	27.631%	5.08	9.02	8.59