

Irish Stock Exchange Daily Bond Index Report

Thursday 22 November, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Nov-2012	Previous Close Value 21-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.39	104.35	0.040%	0.87%	2.62%	21.86%	4.39%	5.05	4.85	4.10
All Bond Index (Return)	154.16	154.07	0.053%	1.13%	3.26%	26.95%	54.16%	5.05	4.85	4.10
Under 3 Bond Index (Clean)	101.38	101.39	-0.012%	-0.11%	0.12%	7.45%	1.38%	1.09	1.08	1.39
Under 3 Bond Index (Return)	140.65	140.65	0.001%	0.15%	0.76%	12.35%	40.65%	1.09	1.08	1.39
Under 5 Bond Index (Clean)	107.63	107.67	-0.040%	0.19%	0.92%	11.50%	7.63%	2.21	2.16	2.33
Under 5 Bond Index (Return)	150.21	150.25	-0.027%	0.44%	1.55%	16.30%	50.21%	2.21	2.16	2.33
Under 10 Bond Index (Clean)	104.80	104.78	0.012%	0.81%	2.46%	20.62%	4.80%	4.42	4.26	3.83
Under 10 Bond Index (Return)	150.97	150.93	0.025%	1.07%	3.09%	25.60%	50.97%	4.42	4.26	3.83
5 Plus Bond Index (Clean)	104.30	104.21	0.085%	1.25%	3.51%	28.34%	4.30%	6.65	6.37	4.43
5 Plus Bond Index (Return)	158.97	158.81	0.097%	1.52%	4.30%	33.77%	58.97%	6.65	6.37	4.43
10 Plus Bond Index (Clean)	104.69	104.46	0.225%	1.24%	3.68%	31.31%	4.69%	9.03	8.61	4.95
10 Plus Bond Index (Return)	165.30	164.92	0.230%	1.51%	4.37%	36.93%	65.30%	9.03	8.61	4.95

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	2.99	218	104.68	0.00	5,616	5,712	5879
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.72	3.42	312	106.14	0.00	7,599	7,806	8065
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	3.64	295	110.35	0.00	3,630	3,874	4006
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.93	2.15	94	116.09	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.04	2.75	218	109.79	0.00	10,186	10,903	11183
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.45	0.53	35	110.98	0.00	3,907	4,312	4333
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.57	0.43	35	104.00	0.00	9,304	9,635	9675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.46	1.89	157	103.36	0.00	7,745	7,813	7958
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.89	0.57	35	110.46	0.00	6,767	7,436	7474
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.80	2.69	218	103.49	0.00	11,809	11,903	12221
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.71	0.48	35	104.19	0.00	9,052	9,388	9431
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.00	3.76	254	107.76	0.00	11,745	12,216	12657

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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%	7.20%					6.30%	32.70%	17.60%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.90%	23.90%	9.90%					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%	13.80%					12.00%		33.40%	13.90%				
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%			12.10%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	13.40%				8.60%			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	13.10%			15.10%	20.40%				13.20%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	16.10%				10.20%			11.80%	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 22-Nov-2012	Previous Index Price 21-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	101.75	-0.054%	-0.115%	-0.316%	4.554%	0.61	0.39	0.39
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.72	102.69	0.034%	-0.026%	0.257%	9.917%	1.56	1.10	1.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.76	-0.040%	-0.266%	0.499%		1.41	2.11	2.08
IE0004680173	0468017	8.25 Treas Bnd 2015	113.93	114.07	-0.116%	-0.008%	1.160%	13.420%	2.85	2.52	2.45
IE0006857530	0685753	4.6 Treas Bnd 2016	107.04	107.10	-0.056%	0.406%	1.953%	19.086%	2.41	3.14	3.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.45	110.58	-0.116%	0.826%	2.039%		3.16	4.42	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.57	103.47	0.092%	0.771%	3.360%	26.541%	3.81	5.29	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.46	101.43	0.037%	1.255%	3.318%	26.193%	4.14	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.89	109.85	0.044%	1.270%	3.290%	26.346%	4.21	5.88	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	100.80	100.68	0.119%	1.388%	3.720%	28.386%	4.37	6.29	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.71	103.78	-0.070%	1.547%	3.842%	29.519%	4.43	6.70	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.00	103.77	0.225%	1.241%	3.684%	31.312%	4.95	9.03	8.61

Return Price Performance			Index Price 22-Nov-2012	Previous Index Price 21-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	104.68	104.73	-0.039%	0.176%	0.413%	3.880%	0.61	0.39	0.39
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.14	106.10	0.043%	0.202%	0.823%	9.110%	1.56	1.10	1.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.35	110.38	-0.027%	-0.013%	1.107%		1.41	2.11	2.08
IE0004680173	0468017	8.25 Treas Bnd 2015	116.09	116.20	-0.094%	0.428%	2.241%	12.186%	2.85	2.52	2.45
IE0006857530	0685753	4.6 Treas Bnd 2016	109.79	109.83	-0.043%	0.651%	2.563%	17.910%	2.41	3.14	3.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.98	111.09	-0.102%	1.126%	1.720%		3.16	4.42	4.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.00	103.89	0.104%	1.034%	-0.446%	25.687%	3.81	5.29	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.36	103.31	0.048%	1.497%	3.943%	24.897%	4.14	5.74	5.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.46	110.40	0.058%	1.595%	-1.363%	25.297%	4.21	5.88	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	103.49	103.36	0.129%	1.622%	4.328%	26.716%	4.37	6.29	6.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.19	104.25	-0.057%	1.839%	-0.404%	28.513%	4.43	6.70	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.76	107.51	0.231%	1.508%	4.367%	29.020%	4.95	9.03	8.61