

Irish Stock Exchange Daily Bond Index Report

Monday 26 November, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

| Index | Close Value 26-Nov-2012 | Previous Close Value 23-Nov-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 104.35 | 104.62 | -0.256% | 0.83% | 2.58% | 21.82% | 4.35% | 5.04 | 4.84 | 4.11 |
| All Bond Index (Return) | 154.17 | 154.50 | -0.214% | 1.14% | 3.27% | 26.97% | 54.17% | 5.04 | 4.84 | 4.11 |
| Under 3 Bond Index (Clean) | 101.33 | 101.43 | -0.099% | -0.16% | 0.07% | 7.40% | 1.33% | 1.08 | 1.07 | 1.40 |
| Under 3 Bond Index (Return) | 140.64 | 140.73 | -0.061% | 0.14% | 0.75% | 12.35% | 40.64% | 1.08 | 1.07 | 1.40 |
| Under 5 Bond Index (Clean) | 107.62 | 107.77 | -0.141% | 0.18% | 0.91% | 11.49% | 7.62% | 2.20 | 2.15 | 2.33 |
| Under 5 Bond Index (Return) | 150.27 | 150.42 | -0.102% | 0.48% | 1.59% | 16.35% | 50.27% | 2.20 | 2.15 | 2.33 |
| Under 10 Bond Index (Clean) | 104.77 | 105.01 | -0.237% | 0.78% | 2.43% | 20.58% | 4.77% | 4.41 | 4.25 | 3.83 |
| Under 10 Bond Index (Return) | 151.00 | 151.30 | -0.196% | 1.09% | 3.11% | 25.63% | 51.00% | 4.41 | 4.25 | 3.83 |
| 5 Plus Bond Index (Clean) | 104.24 | 104.58 | -0.320% | 1.19% | 3.45% | 28.27% | 4.24% | 6.64 | 6.36 | 4.44 |
| 5 Plus Bond Index (Return) | 158.96 | 159.40 | -0.277% | 1.51% | 4.30% | 33.76% | 58.96% | 6.64 | 6.36 | 4.44 |
| 10 Plus Bond Index (Clean) | 104.58 | 104.98 | -0.381% | 1.14% | 3.57% | 31.18% | 4.58% | 9.02 | 8.59 | 4.97 |
| 10 Plus Bond Index (Return) | 165.22 | 165.76 | -0.328% | 1.46% | 4.32% | 36.87% | 65.22% | 9.02 | 8.59 | 4.97 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Nominal Amt | | O/S Amt Clean Price | O/S Amt Dirty Price |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|------------|-----------------|----------------|-------------|--------|------------------------|------------------------|
| | | | | | | | | | | Cash | O/S(m) | | |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 18-Apr-13 | 5 | Annual | 101.67 | 3.04 | 222 | 104.71 | 0.00 | 5,616 | 5,710 | 5881 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.62 | 3.46 | 316 | 106.09 | 0.00 | 7,599 | 7,798 | 8061 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 106.72 | 3.69 | 299 | 110.40 | 0.00 | 3,630 | 3,874 | 4008 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 113.81 | 2.25 | 98 | 116.06 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.04 | 2.80 | 222 | 109.84 | 0.00 | 10,186 | 10,903 | 11188 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 110.62 | 0.59 | 39 | 111.20 | 0.00 | 3,907 | 4,322 | 4345 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 103.67 | 0.48 | 39 | 104.15 | 0.00 | 9,304 | 9,645 | 9690 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 101.35 | 1.94 | 161 | 103.29 | 0.00 | 7,761 | 7,865 | 8016 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 109.90 | 0.63 | 39 | 110.53 | 0.00 | 6,783 | 7,454 | 7496 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 100.74 | 2.74 | 222 | 103.48 | 0.00 | 11,809 | 11,896 | 12219 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 103.56 | 0.53 | 39 | 104.09 | 0.00 | 9,052 | 9,374 | 9422 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 103.89 | 3.82 | 258 | 107.71 | 0.00 | 11,745 | 12,203 | 12651 |

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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% | 44.80% | 23.90% | 9.90% | | | | | 8.70% | 44.90% | 24.10% | 10.00% | | | | |
| 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% | | 13.30% | 5.50% | | | | | 4.70% | | 13.00% | 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% | | | 10.00% | 13.50% | | | | 8.60% | | | 10.00% | 13.50% | | | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.20% | | | 9.50% | 12.80% | | | | 8.10% | | | 9.30% | 12.60% | | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 13.10% | | | 15.10% | 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% | 16.00% | | | | 10.10% | | | 11.70% | 15.80% | | | |
| 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 26-Nov-2012 | Previous Index Price 23-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 | 101.67 | 101.72 | -0.046% | -0.139% | -0.340% | 4.529% | 0.55 | 0.38 | 0.38 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.62 | 102.79 | -0.165% | -0.124% | 0.159% | 9.810% | 1.62 | 1.09 | 1.07 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 106.72 | 106.76 | -0.039% | -0.264% | 0.502% | | 1.40 | 2.09 | 2.07 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 113.81 | 114.01 | -0.174% | -0.118% | 1.049% | 13.296% | 2.88 | 2.51 | 2.44 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.04 | 107.25 | -0.198% | 0.406% | 1.953% | 19.086% | 2.40 | 3.13 | 3.06 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.62 | 110.80 | -0.167% | 0.977% | 2.191% | | 3.12 | 4.41 | 4.28 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 103.67 | 103.95 | -0.266% | 0.876% | 3.468% | 26.673% | 3.79 | 5.28 | 5.09 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 101.35 | 101.67 | -0.318% | 1.138% | 3.197% | 26.046% | 4.16 | 5.73 | 5.50 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 109.90 | 110.20 | -0.279% | 1.272% | 3.292% | 26.348% | 4.21 | 5.87 | 5.63 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 100.74 | 101.03 | -0.290% | 1.328% | 3.658% | 28.310% | 4.38 | 6.28 | 6.01 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 103.56 | 103.95 | -0.372% | 1.398% | 3.690% | 29.329% | 4.45 | 6.69 | 6.41 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 103.89 | 104.29 | -0.381% | 1.134% | 3.574% | 31.173% | 4.97 | 9.02 | 8.59 |

| Return Price Performance | | | Index Price 26-Nov-2012 | Previous Index Price 23-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 | 104.71 | 104.72 | -0.006% | 0.205% | 0.442% | 3.910% | 0.55 | 0.38 | 0.38 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 106.09 | 106.22 | -0.129% | 0.149% | 0.769% | 9.052% | 1.62 | 1.09 | 1.07 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 110.40 | 110.41 | -0.005% | 0.034% | 1.154% | | 1.40 | 2.09 | 2.07 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.06 | 116.18 | -0.111% | 0.400% | 2.211% | 12.154% | 2.88 | 2.51 | 2.44 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.84 | 110.01 | -0.159% | 0.697% | 2.609% | 17.964% | 2.40 | 3.13 | 3.06 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.20 | 111.34 | -0.125% | 1.332% | 1.927% | | 3.12 | 4.41 | 4.28 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.15 | 104.39 | -0.231% | 1.185% | -0.297% | 25.875% | 3.79 | 5.28 | 5.09 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 103.29 | 103.57 | -0.276% | 1.428% | 3.873% | 24.812% | 4.16 | 5.73 | 5.50 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 110.53 | 110.78 | -0.234% | 1.656% | -1.304% | 25.371% | 4.21 | 5.87 | 5.63 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 103.48 | 103.73 | -0.247% | 1.611% | 4.317% | 26.703% | 4.38 | 6.28 | 6.01 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 104.09 | 104.44 | -0.331% | 1.744% | -0.497% | 28.393% | 4.45 | 6.69 | 6.41 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 107.71 | 108.06 | -0.328% | 1.459% | 4.317% | 28.957% | 4.97 | 9.02 | 8.59 |