

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 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 28-Nov-2012	Previous Close Value 27-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.36	104.19	0.166%	0.84%	2.59%	21.83%	4.36%	5.03	4.84	4.10
All Bond Index (Return)	154.22	153.96	0.175%	1.17%	3.30%	27.01%	54.22%	5.03	4.84	4.10
Under 3 Bond Index (Clean)	101.30	101.30	0.001%	-0.19%	0.04%	7.37%	1.30%	1.07	1.06	1.42
Under 3 Bond Index (Return)	140.63	140.62	0.012%	0.14%	0.75%	12.34%	40.63%	1.07	1.06	1.42
Under 5 Bond Index (Clean)	107.58	107.61	-0.025%	0.14%	0.88%	11.45%	7.58%	2.19	2.14	2.34
Under 5 Bond Index (Return)	150.26	150.27	-0.013%	0.47%	1.58%	16.34%	50.26%	2.19	2.14	2.34
Under 10 Bond Index (Clean)	104.79	104.63	0.155%	0.80%	2.45%	20.61%	4.79%	4.41	4.25	3.82
Under 10 Bond Index (Return)	151.07	150.82	0.164%	1.14%	3.16%	25.69%	51.07%	4.41	4.25	3.82
5 Plus Bond Index (Clean)	104.27	103.99	0.272%	1.22%	3.48%	28.31%	4.27%	6.63	6.35	4.43
5 Plus Bond Index (Return)	159.05	158.61	0.281%	1.57%	4.36%	33.84%	59.05%	6.63	6.35	4.43
10 Plus Bond Index (Clean)	104.49	104.25	0.237%	1.05%	3.49%	31.06%	4.49%	9.01	8.59	4.98
10 Plus Bond Index (Return)	165.13	164.73	0.242%	1.41%	4.26%	36.80%	65.13%	9.01	8.59	4.98

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.67	3.07	224	104.74	0.00	5,616	5,710	5882
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.59	3.49	318	106.07	0.00	7,599	7,795	8060
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.66	3.71	301	110.37	0.00	3,630	3,872	4006
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.68	2.29	100	115.97	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.03	2.82	224	109.85	0.00	10,168	10,903	11190
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.48	0.62	41	111.10	0.00	3,907	4,317	4341
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.88	0.51	41	104.39	0.00	9,294	9,665	9712
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.42	1.97	163	103.39	0.00	7,761	7,871	8024
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.84	0.66	41	110.50	0.00	6,783	7,450	7495
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.70	2.76	224	103.46	0.00	11,809	11,891	12218
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.70	0.56	41	104.26	0.00	9,052	9,387	9438
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.81	3.85	260	107.65	0.00	11,745	12,192	12644

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 November, 2012

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

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%	32.80%	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%		13.20%	5.50%					4.70%		13.00%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.60%			12.30%	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%			9.40%	12.70%				8.10%			9.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	20.30%				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%				21.20%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 November, 2012

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

Bond Index Constituent

Clean Price Performance			Index Price 28-Nov-2012	Previous Index Price 27-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	101.67	-0.002%	-0.144%	-0.345%	4.524%	0.50	0.37	0.37
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.59	102.60	-0.010%	-0.158%	0.125%	9.773%	1.64	1.08	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.66	106.63	0.028%	-0.318%	0.447%		1.42	2.09	2.06
IE0004680173	0468017	8.25 Treas Bnd 2015	113.68	113.62	0.049%	-0.232%	0.934%	13.166%	2.91	2.50	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	107.03	107.14	-0.101%	0.399%	1.945%	19.077%	2.40	3.13	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.48	110.41	0.062%	0.852%	2.065%		3.15	4.41	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.88	103.56	0.312%	1.080%	3.678%	26.930%	3.75	5.28	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.42	101.03	0.394%	1.216%	3.277%	26.143%	4.14	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.84	109.71	0.111%	1.216%	3.235%	26.279%	4.22	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	100.70	100.52	0.181%	1.287%	3.617%	28.259%	4.38	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.70	103.27	0.421%	1.537%	3.832%	29.507%	4.43	6.69	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.81	103.56	0.237%	1.048%	3.486%	31.062%	4.98	9.01	8.59

Return Price Performance			Index Price 28-Nov-2012	Previous Index Price 27-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	104.74	104.73	0.011%	0.226%	0.463%	3.932%	0.50	0.37	0.37
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.07	106.07	0.001%	0.136%	0.756%	9.038%	1.64	1.08	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.37	110.33	0.038%	0.005%	1.124%		1.42	2.09	2.06
IE0004680173	0468017	8.25 Treas Bnd 2015	115.97	115.89	0.068%	0.327%	2.137%	12.073%	2.91	2.50	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	109.85	109.95	-0.086%	0.713%	2.626%	17.983%	2.40	3.13	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.10	111.01	0.074%	1.234%	1.828%		3.15	4.41	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.39	104.05	0.322%	1.414%	-0.072%	26.159%	3.75	5.28	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.39	102.98	0.397%	1.527%	3.974%	24.934%	4.14	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.50	110.36	0.126%	1.631%	-1.328%	25.341%	4.22	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	103.46	103.27	0.189%	1.597%	4.302%	26.685%	4.38	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.26	103.81	0.433%	1.910%	-0.335%	28.603%	4.43	6.69	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.65	107.39	0.242%	1.405%	4.261%	28.889%	4.98	9.01	8.59