

# Irish Stock Exchange Daily Bond Index Report

Thursday 29 November, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 29-Nov-2012	Previous Close Value 28-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.57	104.36	0.195%	1.03%	2.79%	22.07%	4.57%	5.03	4.84	4.07
All Bond Index (Return)	154.54	154.22	0.204%	1.38%	3.52%	27.27%	54.54%	5.03	4.84	4.07
Under 3 Bond Index (Clean)	101.36	101.30	0.059%	-0.13%	0.10%	7.43%	1.36%	1.07	1.06	1.35
Under 3 Bond Index (Return)	140.73	140.63	0.069%	0.20%	0.81%	12.42%	40.73%	1.07	1.06	1.35
Under 5 Bond Index (Clean)	107.68	107.58	0.090%	0.23%	0.97%	11.55%	7.68%	2.19	2.14	2.29
Under 5 Bond Index (Return)	150.41	150.26	0.100%	0.57%	1.68%	16.45%	50.41%	2.19	2.14	2.29
Under 10 Bond Index (Clean)	104.99	104.79	0.194%	1.00%	2.65%	20.84%	4.99%	4.41	4.25	3.78
Under 10 Bond Index (Return)	151.38	151.07	0.203%	1.34%	3.37%	25.94%	51.38%	4.41	4.25	3.78
5 Plus Bond Index (Clean)	104.54	104.27	0.254%	1.48%	3.75%	28.64%	4.54%	6.63	6.35	4.39
5 Plus Bond Index (Return)	159.47	159.05	0.262%	1.84%	4.63%	34.19%	59.47%	6.63	6.35	4.39
10 Plus Bond Index (Clean)	104.71	104.49	0.205%	1.26%	3.70%	31.33%	4.71%	9.01	8.59	4.95
10 Plus Bond Index (Return)	165.48	165.13	0.211%	1.62%	4.48%	37.08%	65.48%	9.01	8.59	4.95

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	3.08	225	104.75	0.00	5,616	5,710	5883
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.65	3.50	319	106.15	0.00	7,599	7,800	8066
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.81	3.72	302	110.54	0.00	3,630	3,877	4012
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.82	2.32	101	116.13	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.14	2.84	225	109.98	0.00	10,168	10,895	11183
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.68	0.63	42	111.31	0.00	3,889	4,324	4349
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.32	0.52	42	104.84	0.00	9,256	9,695	9743
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.52	1.98	164	103.49	0.00	7,716	7,879	8032
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.14	0.68	42	110.82	0.00	6,783	7,470	7516
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.90	2.77	225	103.68	0.00	11,809	11,915	12243
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.04	0.58	42	104.61	0.00	9,052	9,418	9470
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.02	3.86	261	107.88	0.00	11,745	12,217	12671

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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	11.90%		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%			12.30%	16.50%				10.50%			12.10%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	13.40%				8.60%			10.00%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	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%				10.20%			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%				21.20%	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 29-Nov-2012	Previous Index Price 28-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	0.000%	-0.144%	-0.345%	4.524%	0.47	0.37	0.37
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.65	102.59	0.060%	-0.097%	0.185%	9.839%	1.58	1.08	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.81	106.66	0.143%	-0.175%	0.591%		1.35	2.09	2.06
IE0004680173	0468017	8.25 Treas Bnd 2015	113.82	113.68	0.123%	-0.109%	1.058%	13.306%	2.86	2.50	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	107.14	107.03	0.106%	0.505%	2.053%	19.203%	2.37	3.13	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.68	110.48	0.178%	1.032%	2.247%		3.10	4.41	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.32	103.88	0.424%	1.508%	4.117%	27.467%	3.67	5.28	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.52	101.42	0.094%	1.310%	3.374%	26.261%	4.13	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.14	109.84	0.278%	1.497%	3.522%	26.630%	4.17	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	100.90	100.70	0.202%	1.492%	3.826%	28.518%	4.35	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.04	103.70	0.326%	1.868%	4.170%	29.929%	4.38	6.69	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.02	103.81	0.205%	1.256%	3.699%	31.331%	4.95	9.01	8.59

Return Price Performance			Index Price 29-Nov-2012	Previous Index Price 28-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	104.75	104.74	0.013%	0.239%	0.477%	3.945%	0.47	0.37	0.37
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.15	106.07	0.070%	0.206%	0.826%	9.114%	1.58	1.08	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.54	110.37	0.149%	0.154%	1.275%		1.35	2.09	2.06
IE0004680173	0468017	8.25 Treas Bnd 2015	116.13	115.97	0.141%	0.468%	2.281%	12.231%	2.86	2.50	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	109.98	109.85	0.114%	0.828%	2.743%	18.117%	2.37	3.13	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.31	111.10	0.192%	1.428%	2.023%		3.10	4.41	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.84	104.39	0.433%	1.853%	0.361%	26.706%	3.67	5.28	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.49	103.39	0.103%	1.632%	4.082%	25.064%	4.13	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.82	110.50	0.291%	1.926%	-1.041%	25.705%	4.17	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	103.68	103.46	0.207%	1.807%	4.517%	26.947%	4.35	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.61	104.26	0.337%	2.253%	0.001%	29.036%	4.38	6.69	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.88	107.65	0.211%	1.619%	4.481%	29.161%	4.95	9.01	8.59