

Irish Stock Exchange Daily Bond Index Report

Monday 3 December, 2012

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Bond Indices Performance

Index	Close Value 03-Dec-2012	Previous Close Value 30-Nov-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.81	104.55	0.249%	0.25%	3.03%	22.35%	4.81%	5.03	4.84	4.02
All Bond Index (Return)	154.96	154.53	0.280%	0.28%	3.80%	27.62%	54.96%	5.03	4.84	4.02
Under 3 Bond Index (Clean)	101.32	101.31	0.015%	0.01%	0.07%	7.39%	1.32%	1.07	1.05	1.37
Under 3 Bond Index (Return)	140.74	140.68	0.048%	0.05%	0.83%	12.43%	40.74%	1.07	1.05	1.37
Under 5 Bond Index (Clean)	107.81	107.65	0.145%	0.14%	1.09%	11.68%	7.81%	2.19	2.14	2.23
Under 5 Bond Index (Return)	150.65	150.38	0.176%	0.18%	1.84%	16.64%	50.65%	2.19	2.14	2.23
Under 10 Bond Index (Clean)	105.26	105.01	0.245%	0.24%	2.92%	21.16%	5.26%	4.41	4.25	3.72
Under 10 Bond Index (Return)	151.84	151.42	0.277%	0.28%	3.68%	26.33%	51.84%	4.41	4.25	3.72
5 Plus Bond Index (Clean)	104.85	104.53	0.306%	0.31%	4.05%	29.02%	4.85%	6.63	6.35	4.35
5 Plus Bond Index (Return)	160.01	159.47	0.339%	0.34%	4.99%	34.65%	60.01%	6.63	6.35	4.35
10 Plus Bond Index (Clean)	104.75	104.46	0.272%	0.27%	3.74%	31.38%	4.75%	9.01	8.59	4.95
10 Plus Bond Index (Return)	165.63	165.13	0.304%	0.30%	4.58%	37.21%	65.63%	9.01	8.59	4.95

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	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.62	3.14	229	104.76	0.00	5,616	5,707	5883
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	3.54	323	106.16	0.00	7,599	7,798	8067
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.77	3.77	306	110.55	0.00	3,630	3,876	4013
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.87	2.41	105	116.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.47	2.89	229	110.35	0.00	10,168	10,928	11221
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.96	0.69	46	111.65	0.00	3,909	4,315	4342
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.68	0.57	46	105.25	0.00	9,256	9,689	9741
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.86	2.03	168	103.89	0.00	7,736	7,880	8037
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.50	0.74	46	111.24	0.00	6,783	7,477	7527
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.39	2.82	229	104.21	0.00	11,809	11,973	12306
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.33	0.63	46	104.96	0.00	9,052	9,443	9501
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.06	3.92	265	107.98	0.00	11,745	12,222	12682

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	17.50%	7.30%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.50%	44.80%	23.90%	9.90%			8.60%	44.90%	24.10%	10.00%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.20%	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%		33.50%	13.80%			12.00%		33.50%	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%			10.00%	13.40%		8.60%			10.00%	13.40%	
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%	20.40%		13.20%			15.30%	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%				20.80%	100.00%	13.60%				21.20%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Dec-2012	Previous Index Price 30-Nov-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	101.62	101.62	0.005%	0.005%	-0.389%	4.477%	0.52	0.36	0.36
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.57	0.049%	0.049%	0.156%	9.807%	1.60	1.07	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.77	106.82	-0.039%	-0.039%	0.554%		1.36	2.08	2.05
IE0004680173	0468017	8.25 Treas Bnd 2015	113.87	113.80	0.059%	0.059%	1.105%	13.357%	2.83	2.49	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	107.47	107.11	0.336%	0.336%	2.362%	19.564%	2.27	3.12	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.96	110.75	0.188%	0.188%	2.508%		3.04	4.40	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.68	104.44	0.233%	0.233%	4.471%	27.901%	3.60	5.27	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.86	101.54	0.320%	0.320%	3.722%	26.687%	4.07	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.50	110.16	0.310%	0.310%	3.860%	27.044%	4.11	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	101.39	101.03	0.356%	0.356%	4.325%	29.135%	4.27	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.33	103.97	0.346%	0.346%	4.458%	30.287%	4.34	6.68	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.06	103.77	0.272%	0.272%	3.735%	31.378%	4.95	9.01	8.59

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Dec-2012	Previous Index Price 30-Nov-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	104.76	104.71	0.044%	0.044%	0.485%	3.954%	0.52	0.36	0.36
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.16	106.08	0.078%	0.078%	0.840%	9.128%	1.60	1.07	1.06
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.55	110.55	-0.005%	-0.005%	1.284%		1.36	2.08	2.05
IE0004680173	0468017	8.25 Treas Bnd 2015	116.28	116.14	0.117%	0.117%	2.407%	12.369%	2.83	2.49	2.43
IE0006857530	0685753	4.6 Treas Bnd 2016	110.35	109.96	0.362%	0.362%	3.094%	18.521%	2.27	3.12	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.65	111.40	0.227%	0.227%	2.337%		3.04	4.40	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.25	104.97	0.267%	0.267%	0.749%	27.195%	3.60	5.27	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.89	103.52	0.349%	0.349%	4.475%	25.536%	4.07	5.72	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.24	110.85	0.353%	0.353%	-0.662%	26.187%	4.11	5.86	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	104.21	103.81	0.382%	0.382%	5.057%	27.602%	4.27	6.27	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.96	104.55	0.384%	0.384%	0.328%	29.457%	4.34	6.68	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.98	107.65	0.304%	0.304%	4.575%	29.277%	4.95	9.01	8.59