

Irish Stock Exchange Daily Bond Index Report

Tuesday 4 December, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Dec-2012	Previous Close Value 03-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.73	104.81	-0.069%	0.18%	2.96%	22.26%	4.73%	5.03	4.83	4.03
All Bond Index (Return)	154.88	154.96	-0.055%	0.22%	3.74%	27.55%	54.88%	5.03	4.83	4.03
Under 3 Bond Index (Clean)	101.31	101.32	-0.018%	0.00%	0.05%	7.37%	1.31%	1.06	1.05	1.38
Under 3 Bond Index (Return)	140.74	140.74	-0.006%	0.04%	0.82%	12.43%	40.74%	1.06	1.05	1.38
Under 5 Bond Index (Clean)	107.73	107.81	-0.070%	0.07%	1.02%	11.60%	7.73%	2.18	2.14	2.27
Under 5 Bond Index (Return)	150.56	150.65	-0.056%	0.12%	1.79%	16.57%	50.56%	2.18	2.14	2.27
Under 10 Bond Index (Clean)	105.17	105.26	-0.087%	0.16%	2.83%	21.05%	5.17%	4.40	4.24	3.74
Under 10 Bond Index (Return)	151.72	151.84	-0.074%	0.20%	3.60%	26.23%	51.72%	4.40	4.24	3.74
5 Plus Bond Index (Clean)	104.77	104.85	-0.069%	0.24%	3.98%	28.93%	4.77%	6.62	6.35	4.36
5 Plus Bond Index (Return)	159.92	160.01	-0.055%	0.28%	4.93%	34.57%	59.92%	6.62	6.35	4.36
10 Plus Bond Index (Clean)	104.80	104.75	0.053%	0.32%	3.79%	31.45%	4.80%	9.01	8.58	4.94
10 Plus Bond Index (Return)	165.74	165.63	0.064%	0.37%	4.64%	37.30%	65.74%	9.01	8.58	4.94

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	101.62	3.15	230	104.77	0.00	5,616	5,707	5884
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.60	3.55	324	106.15	0.00	7,599	7,796	8066
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.75	3.79	307	110.53	0.00	3,630	3,875	4012
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.75	2.43	106	116.18	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.31	2.90	230	110.21	0.00	10,168	10,912	11206
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.87	0.71	47	111.58	0.00	3,909	4,334	4362
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.78	0.58	47	105.36	0.00	9,268	9,698	9751
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.64	2.04	169	103.68	0.00	7,736	7,863	8020
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.47	0.76	47	111.23	0.00	6,783	7,492	7544
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.28	2.84	230	104.11	0.00	11,809	11,960	12294
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.07	0.64	47	104.71	0.00	9,052	9,420	9478
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.11	3.94	266	108.05	0.00	11,745	12,228	12690

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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%	17.50%	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%	24.00%	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%		33.40%	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%				10.40%			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%			9.50%	12.80%				8.10%			9.40%	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%				20.80%	100.00%			13.60%				21.20%	100.00%	
									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 04-Dec-2012	Previous Index Price 03-Dec-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.62	101.62	-0.005%	0.000%	-0.394%	4.472%	0.50	0.36	0.36
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.60	102.62	-0.024%	0.024%	0.132%	9.780%	1.61	1.07	1.05
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.75	106.77	-0.023%	-0.063%	0.530%		1.36	2.08	2.05
IE0004680173	0468017	8.25 Treas Bnd 2015	113.75	113.87	-0.106%	-0.047%	0.997%	13.237%	2.87	2.49	2.42
IE0006857530	0685753	4.6 Treas Bnd 2016	107.31	107.47	-0.149%	0.187%	2.210%	19.386%	2.31	3.12	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.87	110.96	-0.081%	0.107%	2.425%		3.06	4.40	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.78	104.68	0.096%	0.328%	4.571%	28.023%	3.58	5.27	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.64	101.86	-0.218%	0.101%	3.496%	26.411%	4.11	5.71	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.47	110.50	-0.032%	0.279%	3.827%	27.003%	4.12	5.86	5.62
IE0034074488	3407448	4.5 Treas Bnd 2020	101.28	101.39	-0.108%	0.247%	4.212%	28.995%	4.29	6.26	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.07	104.33	-0.246%	0.099%	4.200%	29.966%	4.38	6.68	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.11	104.06	0.053%	0.325%	3.790%	31.447%	4.94	9.01	8.58

Return Price Performance			Index Price 04-Dec-2012	Previous Index Price 03-Dec-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.77	104.76	0.009%	0.053%	0.494%	3.963%	0.50	0.36	0.36
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.15	106.16	-0.013%	0.065%	0.826%	9.114%	1.61	1.07	1.05
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.53	110.55	-0.012%	-0.017%	1.272%		1.36	2.08	2.05
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.28	-0.084%	0.033%	2.321%	12.274%	2.87	2.49	2.42
IE0006857530	0685753	4.6 Treas Bnd 2016	110.21	110.35	-0.134%	0.227%	2.956%	18.362%	2.31	3.12	3.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.58	111.65	-0.067%	0.160%	2.269%		3.06	4.40	4.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.36	105.25	0.106%	0.373%	0.856%	27.330%	3.58	5.27	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.68	103.89	-0.202%	0.146%	4.264%	25.282%	4.11	5.71	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.23	111.24	-0.017%	0.336%	-0.679%	26.166%	4.12	5.86	5.62
IE0034074488	3407448	4.5 Treas Bnd 2020	104.11	104.21	-0.094%	0.288%	4.958%	27.482%	4.29	6.26	6.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.71	104.96	-0.232%	0.150%	0.095%	29.156%	4.38	6.68	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.05	107.98	0.064%	0.368%	4.642%	29.360%	4.94	9.01	8.58