

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 December, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Dec-2012	Previous Close Value 04-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.53	104.73	-0.197%	-0.02%	2.76%	22.02%	4.53%	5.02	4.82	4.07
All Bond Index (Return)	154.60	154.88	-0.179%	0.04%	3.56%	27.32%	54.60%	5.02	4.82	4.07
Under 3 Bond Index (Clean)	101.27	101.31	-0.038%	-0.04%	0.01%	7.33%	1.27%	1.06	1.04	1.39
Under 3 Bond Index (Return)	140.70	140.74	-0.025%	0.02%	0.79%	12.40%	40.70%	1.06	1.04	1.39
Under 5 Bond Index (Clean)	107.63	107.73	-0.091%	-0.02%	0.92%	11.50%	7.63%	2.17	2.13	2.30
Under 5 Bond Index (Return)	150.44	150.56	-0.077%	0.04%	1.71%	16.48%	50.44%	2.17	2.13	2.30
Under 10 Bond Index (Clean)	105.01	105.17	-0.151%	0.01%	2.67%	20.87%	5.01%	4.39	4.23	3.77
Under 10 Bond Index (Return)	151.52	151.72	-0.136%	0.07%	3.46%	26.06%	51.52%	4.39	4.23	3.77
5 Plus Bond Index (Clean)	104.51	104.77	-0.255%	-0.02%	3.71%	28.60%	4.51%	6.61	6.33	4.40
5 Plus Bond Index (Return)	159.54	159.92	-0.237%	0.05%	4.68%	34.25%	59.54%	6.61	6.33	4.40
10 Plus Bond Index (Clean)	104.29	104.80	-0.491%	-0.17%	3.28%	30.80%	4.29%	8.99	8.56	5.00
10 Plus Bond Index (Return)	164.97	165.74	-0.460%	-0.09%	4.16%	36.66%	64.97%	8.99	8.56	5.00

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.54	3.16	231	104.70	0.00	5,616	5,703	5880
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.58	3.56	325	106.14	0.00	7,599	7,795	8065
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.72	3.80	308	110.52	0.00	3,630	3,874	4012
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.78	2.45	107	116.23	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.14	2.91	231	110.05	0.00	10,168	10,895	11191
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.70	0.72	48	111.43	0.00	3,909	4,328	4356
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.48	0.59	48	105.07	0.00	9,268	9,682	9737
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.51	2.05	170	103.56	0.00	7,736	7,853	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.19	0.78	48	110.96	0.00	6,783	7,474	7526
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.19	2.85	231	104.03	0.00	11,809	11,949	12285
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.83	0.66	48	104.49	0.00	9,052	9,399	9458
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.60	3.95	267	107.55	0.00	11,745	12,168	12632

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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	8.60%	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%			12.30%	16.50%				10.50%			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%			9.30%	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%			11.70%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 05-Dec-2012	Previous Index Price 04-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	101.54	101.62	-0.077%	-0.077%	-0.470%	4.392%	0.61	0.35	0.35
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.58	102.60	-0.015%	0.010%	0.117%	9.764%	1.61	1.06	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.72	106.75	-0.028%	-0.091%	0.502%		1.37	2.07	2.04
IE0004680173	0468017	8.25 Treas Bnd 2015	113.78	113.75	0.022%	-0.025%	1.019%	13.262%	2.85	2.48	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	107.14	107.31	-0.154%	0.033%	2.053%	19.203%	2.36	3.11	3.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.70	110.87	-0.149%	-0.042%	2.273%		3.09	4.39	4.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.48	104.78	-0.289%	0.038%	4.269%	27.653%	3.64	5.26	5.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.51	101.64	-0.128%	-0.027%	3.363%	26.249%	4.13	5.70	5.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.19	110.47	-0.251%	0.027%	3.567%	26.685%	4.16	5.85	5.61
IE0034074488	3407448	4.5 Treas Bnd 2020	101.19	101.28	-0.092%	0.155%	4.116%	28.877%	4.31	6.25	6.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.83	104.07	-0.229%	-0.130%	3.962%	29.669%	4.41	6.67	6.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.60	104.11	-0.492%	-0.169%	3.280%	30.801%	5.00	8.99	8.56

Return Price Performance			Index Price 05-Dec-2012	Previous Index Price 04-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	104.70	104.77	-0.061%	-0.009%	0.433%	3.900%	0.61	0.35	0.35
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.14	106.15	-0.004%	0.061%	0.823%	9.110%	1.61	1.06	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.52	110.53	-0.015%	-0.033%	1.256%		1.37	2.07	2.04
IE0004680173	0468017	8.25 Treas Bnd 2015	116.23	116.18	0.041%	0.074%	2.363%	12.320%	2.85	2.48	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	110.05	110.21	-0.138%	0.089%	2.814%	18.199%	2.36	3.11	3.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.43	111.58	-0.134%	0.025%	2.131%		3.09	4.39	4.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.07	105.36	-0.275%	0.097%	0.578%	26.980%	3.64	5.26	5.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.56	103.68	-0.114%	0.032%	4.145%	25.140%	4.13	5.70	5.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.96	111.23	-0.236%	0.099%	-0.913%	25.868%	4.16	5.85	5.61
IE0034074488	3407448	4.5 Treas Bnd 2020	104.03	104.11	-0.077%	0.211%	4.877%	27.384%	4.31	6.25	6.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.49	104.71	-0.213%	-0.063%	-0.119%	28.881%	4.41	6.67	6.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.55	108.05	-0.460%	-0.094%	4.161%	28.765%	5.00	8.99	8.56