

Irish Stock Exchange Daily Bond Index Report

Thursday 6 December, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Dec-2012	Previous Close Value 05-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.21	104.53	-0.304%	-0.32%	2.44%	21.65%	4.21%	5.01	4.81	4.13
All Bond Index (Return)	154.16	154.60	-0.285%	-0.24%	3.26%	26.96%	54.16%	5.01	4.81	4.13
Under 3 Bond Index (Clean)	101.18	101.27	-0.086%	-0.13%	-0.08%	7.24%	1.18%	1.05	1.04	1.47
Under 3 Bond Index (Return)	140.60	140.70	-0.072%	-0.05%	0.72%	12.32%	40.60%	1.05	1.04	1.47
Under 5 Bond Index (Clean)	107.52	107.63	-0.103%	-0.12%	0.82%	11.39%	7.52%	2.17	2.12	2.34
Under 5 Bond Index (Return)	150.31	150.44	-0.088%	-0.05%	1.62%	16.38%	50.31%	2.17	2.12	2.34
Under 10 Bond Index (Clean)	104.73	105.01	-0.269%	-0.26%	2.40%	20.54%	4.73%	4.39	4.22	3.83
Under 10 Bond Index (Return)	151.14	151.52	-0.251%	-0.19%	3.20%	25.74%	51.14%	4.39	4.22	3.83
5 Plus Bond Index (Clean)	104.07	104.51	-0.416%	-0.43%	3.28%	28.06%	4.07%	6.60	6.32	4.46
5 Plus Bond Index (Return)	158.91	159.54	-0.396%	-0.35%	4.27%	33.72%	58.91%	6.60	6.32	4.46
10 Plus Bond Index (Clean)	103.73	104.29	-0.531%	-0.70%	2.73%	30.11%	3.73%	8.98	8.55	5.06
10 Plus Bond Index (Return)	164.15	164.97	-0.498%	-0.59%	3.64%	35.98%	64.15%	8.98	8.55	5.06

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	101.49	3.18	232	104.67	0.00	5,616	5,700	5878
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.59	3.57	326	106.16	0.00	7,599	7,795	8067
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.37	3.81	309	110.18	0.00	3,630	3,861	3999
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.47	2.48	108	115.95	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.85	2.92	232	109.77	0.00	10,168	10,864	11162
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.00	0.74	49	111.74	0.00	3,909	4,339	4368
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.28	0.60	49	104.88	0.00	9,268	9,664	9720
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.98	2.06	171	103.04	0.00	7,736	7,812	7971
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.75	0.79	49	110.54	0.00	6,783	7,444	7497
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.72	2.86	232	103.58	0.00	11,809	11,893	12231
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.45	0.67	49	104.12	0.00	9,052	9,364	9425
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.05	3.97	268	107.01	0.00	11,745	12,103	12569

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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%	17.60%	7.30%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.90%	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	4.20%	22.20%	11.90%	4.90%			4.30%	22.30%	11.90%	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%		33.30%	13.90%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.80%		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%	16.60%		10.50%			12.10%	16.40%	
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%			15.20%	20.60%	
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	13.30%				20.80%	100.00%	13.50%				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 06-Dec-2012	Previous Index Price 05-Dec-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	101.49	101.54	-0.051%	-0.128%	-0.521%	4.339%	0.72	0.35	0.35
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.59	102.58	0.010%	0.019%	0.127%	9.775%	1.59	1.06	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.37	106.72	-0.331%	-0.421%	0.170%		1.52	2.07	2.04
IE0004680173	0468017	8.25 Treas Bnd 2015	113.47	113.78	-0.268%	-0.293%	0.748%	12.958%	2.95	2.48	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	106.85	107.14	-0.278%	-0.246%	1.769%	18.871%	2.44	3.11	3.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.00	110.70	0.268%	0.226%	2.547%		3.03	4.39	4.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.28	104.48	-0.187%	-0.148%	4.074%	27.415%	3.67	5.26	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.98	101.51	-0.522%	-0.549%	2.824%	25.590%	4.22	5.70	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.75	110.19	-0.399%	-0.372%	3.153%	26.179%	4.23	5.84	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	100.72	101.19	-0.464%	-0.310%	3.632%	28.278%	4.38	6.25	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.45	103.83	-0.366%	-0.495%	3.582%	29.195%	4.47	6.66	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.05	103.60	-0.531%	-0.699%	2.732%	30.106%	5.06	8.98	8.55

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 06-Dec-2012	Previous Index Price 05-Dec-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	104.67	104.70	-0.036%	-0.045%	0.396%	3.862%	0.72	0.35	0.35
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.16	106.14	0.020%	0.081%	0.843%	9.131%	1.59	1.06	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.18	110.52	-0.308%	-0.340%	0.945%		1.52	2.07	2.04
IE0004680173	0468017	8.25 Treas Bnd 2015	115.95	116.23	-0.243%	-0.169%	2.115%	12.048%	2.95	2.48	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	109.77	110.05	-0.259%	-0.170%	2.548%	17.893%	2.44	3.11	3.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.74	111.43	0.280%	0.305%	2.417%		3.03	4.39	4.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.88	105.07	-0.174%	-0.077%	0.403%	26.759%	3.67	5.26	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.04	103.56	-0.500%	-0.468%	3.624%	24.514%	4.22	5.70	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.54	110.96	-0.381%	-0.282%	-1.290%	25.389%	4.23	5.84	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	103.58	104.03	-0.440%	-0.230%	4.416%	26.823%	4.38	6.25	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.12	104.49	-0.351%	-0.414%	-0.469%	28.429%	4.47	6.66	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.01	107.55	-0.498%	-0.592%	3.642%	28.123%	5.06	8.98	8.55