

Irish Stock Exchange Daily Bond Index Report

Friday 7 December, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 07-Dec-2012	Previous Close Value 06-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.00	104.21	-0.197%	-0.52%	2.24%	21.41%	4.00%	5.00	4.80	4.17
All Bond Index (Return)	153.88	154.16	-0.180%	-0.42%	3.07%	26.73%	53.88%	5.00	4.80	4.17
Under 3 Bond Index (Clean)	101.18	101.18	-0.002%	-0.13%	-0.08%	7.24%	1.18%	1.05	1.03	1.46
Under 3 Bond Index (Return)	140.61	140.60	0.009%	-0.04%	0.73%	12.33%	40.61%	1.05	1.03	1.46
Under 5 Bond Index (Clean)	107.43	107.52	-0.081%	-0.20%	0.74%	11.30%	7.43%	2.17	2.12	2.38
Under 5 Bond Index (Return)	150.21	150.31	-0.068%	-0.11%	1.55%	16.30%	50.21%	2.17	2.12	2.38
Under 10 Bond Index (Clean)	104.57	104.73	-0.152%	-0.42%	2.24%	20.36%	4.57%	4.38	4.22	3.87
Under 10 Bond Index (Return)	150.93	151.14	-0.137%	-0.32%	3.06%	25.57%	50.93%	4.38	4.22	3.87
5 Plus Bond Index (Clean)	103.80	104.07	-0.260%	-0.69%	3.01%	27.73%	3.80%	6.60	6.31	4.50
5 Plus Bond Index (Return)	158.52	158.91	-0.243%	-0.59%	4.01%	33.40%	58.52%	6.60	6.31	4.50
10 Plus Bond Index (Clean)	103.23	103.73	-0.483%	-1.18%	2.24%	29.48%	3.23%	8.97	8.53	5.11
10 Plus Bond Index (Return)	163.41	164.15	-0.450%	-1.04%	3.18%	35.37%	63.41%	8.97	8.53	5.11

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	101.55	3.19	233	104.74	0.00	5,116	5,703	5883
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.59	3.58	327	106.17	0.00	7,599	7,795	8068
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.27	3.82	310	110.09	0.00	3,630	3,857	3996
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.71	2.50	109	116.21	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.89	2.94	233	109.83	0.00	10,168	10,869	11168
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.21	0.75	50	110.97	0.00	3,909	4,308	4338
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.13	0.62	50	104.75	0.00	9,268	9,650	9707
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.95	2.07	172	103.02	0.00	7,700	7,809	7970
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.50	0.81	50	110.31	0.00	6,783	7,427	7482
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.45	2.87	233	103.32	0.00	11,809	11,862	12201
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.13	0.69	50	103.82	0.00	9,052	9,336	9398
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.55	3.98	269	106.53	0.00	11,745	12,045	12512

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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%	7.30%					6.30%	32.80%	17.60%	7.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	44.90%	24.00%	9.90%					8.70%	44.90%	24.10%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	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%		33.40%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.80%		13.20%	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%			9.40%	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%				20.70%	100.00%			13.50%				21.10%	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 07-Dec-2012	Previous Index Price 06-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	101.55	101.49	0.061%	-0.067%	-0.461%	4.402%	0.52	0.35	0.35
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.59	102.59	-0.002%	0.018%	0.125%	9.773%	1.59	1.06	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.27	106.37	-0.094%	-0.515%	0.075%		1.56	2.06	2.03
IE0004680173	0468017	8.25 Treas Bnd 2015	113.71	113.47	0.213%	-0.081%	0.963%	13.199%	2.86	2.48	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	106.89	106.85	0.042%	-0.204%	1.812%	18.921%	2.43	3.10	3.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.21	111.00	-0.709%	-0.485%	1.820%		3.19	4.38	4.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.13	104.28	-0.144%	-0.292%	3.924%	27.231%	3.70	5.25	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.95	100.98	-0.033%	-0.581%	2.790%	25.549%	4.23	5.70	5.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.50	109.75	-0.228%	-0.599%	2.918%	25.892%	4.27	5.84	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	100.45	100.72	-0.263%	-0.572%	3.360%	27.941%	4.42	6.24	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.13	103.45	-0.306%	-0.800%	3.264%	28.799%	4.52	6.66	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.55	103.05	-0.483%	-1.179%	2.235%	29.477%	5.11	8.97	8.53

Return Price Performance			Index Price 07-Dec-2012	Previous Index Price 06-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	104.74	104.67	0.073%	0.028%	0.469%	3.938%	0.52	0.35	0.35
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.17	106.16	0.008%	0.089%	0.850%	9.140%	1.59	1.06	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.09	110.18	-0.080%	-0.420%	0.864%		1.56	2.06	2.03
IE0004680173	0468017	8.25 Treas Bnd 2015	116.21	115.95	0.229%	0.059%	2.348%	12.304%	2.86	2.48	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	109.83	109.77	0.052%	-0.118%	2.601%	17.954%	2.43	3.10	3.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.97	111.74	-0.691%	-0.388%	1.709%		3.19	4.38	4.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.75	104.88	-0.132%	-0.209%	0.271%	26.592%	3.70	5.25	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.02	103.04	-0.020%	-0.489%	3.603%	24.489%	4.23	5.70	5.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.31	110.54	-0.212%	-0.493%	-1.499%	25.123%	4.27	5.84	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	103.32	103.58	-0.243%	-0.473%	4.162%	26.514%	4.42	6.24	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.82	104.12	-0.292%	-0.705%	-0.760%	28.054%	4.52	6.66	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.53	107.01	-0.450%	-1.039%	3.175%	27.546%	5.11	8.97	8.53