

Irish Stock Exchange Daily Bond Index Report

Monday 10 December, 2012

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

Bond Indices Performance

Index	Close Value 10-Dec-2012	Previous Close Value 07-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.78	104.00	-0.220%	-0.74%	2.02%	21.14%	3.78%	5.02	4.81	4.21
All Bond Index (Return)	153.61	153.88	-0.179%	-0.60%	2.89%	26.50%	53.61%	5.02	4.81	4.21
Under 3 Bond Index (Clean)	101.23	101.18	0.051%	-0.08%	-0.03%	7.29%	1.23%	1.07	1.05	1.42
Under 3 Bond Index (Return)	140.73	140.61	0.083%	0.04%	0.82%	12.42%	40.73%	1.07	1.05	1.42
Under 5 Bond Index (Clean)	107.40	107.43	-0.036%	-0.24%	0.70%	11.26%	7.40%	2.19	2.14	2.40
Under 5 Bond Index (Return)	150.21	150.21	0.000%	-0.11%	1.55%	16.30%	50.21%	2.19	2.14	2.40
Under 10 Bond Index (Clean)	104.39	104.57	-0.171%	-0.59%	2.07%	20.15%	4.39%	4.40	4.23	3.91
Under 10 Bond Index (Return)	150.73	150.93	-0.131%	-0.45%	2.93%	25.41%	50.73%	4.40	4.23	3.91
5 Plus Bond Index (Clean)	103.47	103.80	-0.323%	-1.01%	2.68%	27.32%	3.47%	6.59	6.30	4.55
5 Plus Bond Index (Return)	158.08	158.52	-0.278%	-0.87%	3.72%	33.03%	58.08%	6.59	6.30	4.55
10 Plus Bond Index (Clean)	102.67	103.23	-0.542%	-1.71%	1.68%	28.78%	2.67%	8.95	8.51	5.17
10 Plus Bond Index (Return)	162.63	163.41	-0.480%	-1.51%	2.68%	34.72%	62.63%	8.95	8.51	5.17

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	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.56	3.23	236	104.79	0.00	5,116	5,196	5361
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.66	3.62	330	106.28	0.00	7,599	7,801	8076
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.34	3.86	313	110.19	0.00	3,630	3,860	4000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.74	2.57	112	116.30	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.81	2.97	236	109.78	0.00	10,168	10,860	11163
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.92	0.80	53	110.72	0.00	3,909	4,297	4328
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.85	0.65	53	104.51	0.00	9,268	9,625	9686
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.46	2.11	175	102.57	0.00	7,700	7,735	7898
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.20	0.86	53	110.05	0.00	6,778	7,406	7465
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.29	2.91	236	103.20	0.00	11,809	11,843	12186
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.92	0.73	53	103.64	0.00	9,052	9,316	9382
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.00	4.02	272	106.02	0.00	11,745	11,980	12452

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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	5.80%	30.80%	16.20%	6.70%					5.80%	30.70%	16.30%	6.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	46.30%	24.40%	10.00%					8.80%	46.30%	24.50%	10.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.90%	12.10%	5.00%					4.30%	22.90%	12.10%	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	12.10%		33.90%	13.90%					12.10%		33.90%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.80%		13.40%	5.50%					4.70%		13.10%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.30%	16.60%				10.50%			12.20%	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%			9.40%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.20%	20.50%				13.20%			15.30%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.10%				10.20%			11.80%	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 10-Dec-2012	Previous Index Price 07-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	101.56	101.55	0.008%	-0.059%	-0.453%	4.410%	0.47	0.35	0.34
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.66	102.59	0.073%	0.091%	0.198%	9.853%	1.52	1.05	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.34	106.27	0.066%	-0.449%	0.141%		1.53	2.06	2.03
IE0004680173	0468017	8.25 Treas Bnd 2015	113.74	113.71	0.023%	-0.058%	0.986%	13.225%	2.85	2.47	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	106.81	106.89	-0.080%	-0.283%	1.731%	18.827%	2.45	3.10	3.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.92	110.21	-0.268%	-0.751%	1.547%		3.25	4.38	4.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.85	104.13	-0.266%	-0.557%	3.648%	26.893%	3.75	5.25	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.46	100.95	-0.482%	-1.061%	2.294%	24.943%	4.31	5.69	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.20	109.50	-0.274%	-0.871%	2.636%	25.547%	4.32	5.83	5.59
IE0034074488	3407448	4.5 Treas Bnd 2020	100.29	100.45	-0.161%	-0.732%	3.193%	27.734%	4.45	6.24	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.92	103.13	-0.208%	-1.007%	3.049%	28.530%	4.55	6.65	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.00	102.55	-0.541%	-1.713%	1.682%	28.777%	5.17	8.95	8.51

Return Price Performance			Index Price 10-Dec-2012	Previous Index Price 07-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	104.79	104.74	0.046%	0.074%	0.515%	3.985%	0.47	0.35	0.34
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.28	106.17	0.102%	0.190%	0.953%	9.251%	1.52	1.05	1.04
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.19	110.09	0.097%	-0.323%	0.962%		1.53	2.06	2.03
IE0004680173	0468017	8.25 Treas Bnd 2015	116.30	116.21	0.081%	0.140%	2.431%	12.395%	2.85	2.47	2.41
IE0006857530	0685753	4.6 Treas Bnd 2016	109.78	109.83	-0.043%	-0.161%	2.557%	17.904%	2.45	3.10	3.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.72	110.97	-0.225%	-0.612%	1.480%		3.25	4.38	4.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.51	104.75	-0.229%	-0.437%	0.041%	26.302%	3.75	5.25	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.57	103.02	-0.438%	-0.924%	3.150%	23.944%	4.31	5.69	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.05	110.31	-0.228%	-0.721%	-1.724%	24.837%	4.32	5.83	5.59
IE0034074488	3407448	4.5 Treas Bnd 2020	103.20	103.32	-0.122%	-0.594%	4.034%	26.360%	4.45	6.24	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.64	103.82	-0.167%	-0.870%	-0.925%	27.840%	4.55	6.65	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.02	106.53	-0.480%	-1.514%	2.680%	26.934%	5.17	8.95	8.51