

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 December, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 11-Dec-2012	Previous Close Value 10-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.01	103.78	-0.736%	-1.47%	1.27%	20.25%	3.01%	5.00	4.79	4.36
All Bond Index (Return)	152.52	153.61	-0.707%	-1.30%	2.16%	25.61%	52.52%	5.00	4.79	4.36
Under 3 Bond Index (Clean)	101.07	101.23	-0.160%	-0.24%	-0.19%	7.12%	1.07%	1.06	1.05	1.56
Under 3 Bond Index (Return)	140.53	140.73	-0.143%	-0.10%	0.67%	12.26%	40.53%	1.06	1.05	1.56
Under 5 Bond Index (Clean)	106.91	107.40	-0.455%	-0.69%	0.24%	10.75%	6.91%	2.18	2.13	2.60
Under 5 Bond Index (Return)	149.56	150.21	-0.431%	-0.54%	1.11%	15.80%	49.56%	2.18	2.13	2.60
Under 10 Bond Index (Clean)	103.65	104.39	-0.711%	-1.29%	1.34%	19.30%	3.65%	4.39	4.22	4.07
Under 10 Bond Index (Return)	149.70	150.73	-0.684%	-1.13%	2.22%	24.55%	49.70%	4.39	4.22	4.07
5 Plus Bond Index (Clean)	102.54	103.47	-0.892%	-1.90%	1.77%	26.18%	2.54%	6.58	6.29	4.69
5 Plus Bond Index (Return)	156.72	158.08	-0.862%	-1.72%	2.83%	31.88%	56.72%	6.58	6.29	4.69
10 Plus Bond Index (Clean)	101.74	102.67	-0.904%	-2.60%	0.76%	27.61%	1.74%	8.93	8.48	5.28
10 Plus Bond Index (Return)	161.24	162.63	-0.857%	-2.36%	1.80%	33.57%	61.24%	8.93	8.48	5.28

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	101.50	3.25	237	104.74	0.00	5,116	5,193	5359
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.56	3.63	331	106.19	0.00	7,599	7,793	8069
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.90	3.87	314	109.77	0.00	3,630	3,844	3985
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.21	2.59	113	115.80	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.95	2.99	237	108.93	0.00	10,168	10,773	11077
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.11	0.81	54	109.92	0.00	3,914	4,265	4297
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.00	0.67	54	103.66	0.00	9,268	9,546	9607
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	99.81	2.12	176	101.93	0.00	7,700	7,685	7849
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.25	0.87	54	109.12	0.00	6,778	7,337	7396
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.28	2.92	237	102.20	0.00	11,809	11,724	12069
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	101.86	0.74	54	102.60	0.00	9,052	9,221	9288
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.07	4.04	273	105.11	0.00	11,745	11,871	12346

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 December, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%	16.30%	6.70%					5.90%	30.80%	16.30%	6.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	46.30%	24.40%	10.10%					8.80%	46.30%	24.60%	10.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.80%	12.10%	5.00%					4.40%	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%		33.80%	13.90%					12.10%		33.80%	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	13.10%			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%			11.80%	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%

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 December, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 11-Dec-2012	Previous Index Price 10-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	101.50	101.56	-0.062%	-0.121%	-0.515%	4.346%	0.61	0.34	0.34
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.56	102.66	-0.100%	-0.010%	0.098%	9.743%	1.60	1.05	1.03
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.90	106.34	-0.411%	-0.858%	-0.270%		1.72	2.06	2.02
IE0004680173	0468017	8.25 Treas Bnd 2015	113.21	113.74	-0.469%	-0.526%	0.513%	12.694%	3.03	2.47	2.40
IE0006857530	0685753	4.6 Treas Bnd 2016	105.95	106.81	-0.802%	-1.083%	0.914%	17.873%	2.71	3.10	3.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.11	109.92	-0.735%	-1.481%	0.801%		3.42	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.00	103.85	-0.826%	-1.379%	2.791%	25.845%	3.92	5.24	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	99.81	100.46	-0.645%	-1.699%	1.634%	24.137%	4.43	5.68	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.25	109.20	-0.868%	-1.732%	1.745%	24.457%	4.47	5.83	5.58
IE0034074488	3407448	4.5 Treas Bnd 2020	99.28	100.29	-1.005%	-1.730%	2.156%	26.450%	4.61	6.23	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	101.86	102.92	-1.025%	-2.022%	1.993%	27.213%	4.71	6.64	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.07	102.00	-0.904%	-2.602%	0.763%	27.613%	5.28	8.93	8.48

Return Price Performance			Index Price 11-Dec-2012	Previous Index Price 10-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	104.79	-0.046%	0.028%	0.469%	3.938%	0.61	0.34	0.34
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.19	106.28	-0.087%	0.104%	0.865%	9.156%	1.60	1.05	1.03
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.77	110.19	-0.386%	-0.707%	0.573%		1.72	2.06	2.02
IE0004680173	0468017	8.25 Treas Bnd 2015	115.80	116.30	-0.438%	-0.298%	1.982%	11.903%	3.03	2.47	2.40
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	109.78	-0.770%	-0.929%	1.768%	16.996%	2.71	3.10	3.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.92	110.72	-0.715%	-1.323%	0.754%		3.42	4.37	4.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.66	104.51	-0.809%	-1.242%	-0.768%	25.281%	3.92	5.24	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.93	102.57	-0.619%	-1.538%	2.511%	23.176%	4.43	5.68	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.12	110.05	-0.846%	-1.561%	-2.556%	23.781%	4.47	5.83	5.58
IE0034074488	3407448	4.5 Treas Bnd 2020	102.20	103.20	-0.964%	-1.553%	3.031%	25.142%	4.61	6.23	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.60	103.64	-1.005%	-1.867%	-1.921%	26.555%	4.71	6.64	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.11	106.02	-0.856%	-2.358%	1.800%	25.847%	5.28	8.93	8.48