

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 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 12-Dec-2012	Previous Close Value 11-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.41	103.01	0.382%	-1.09%	1.65%	20.71%	3.41%	5.00	4.80	4.29
All Bond Index (Return)	153.11	152.52	0.387%	-0.92%	2.56%	26.09%	53.11%	5.00	4.80	4.29
Under 3 Bond Index (Clean)	100.97	101.07	-0.102%	-0.34%	-0.29%	7.01%	0.97%	1.06	1.04	1.63
Under 3 Bond Index (Return)	140.41	140.53	-0.088%	-0.19%	0.58%	12.16%	40.41%	1.06	1.04	1.63
Under 5 Bond Index (Clean)	106.93	106.91	0.023%	-0.67%	0.27%	10.78%	6.93%	2.18	2.12	2.58
Under 5 Bond Index (Return)	149.61	149.56	0.035%	-0.51%	1.15%	15.84%	49.61%	2.18	2.12	2.58
Under 10 Bond Index (Clean)	104.00	103.65	0.337%	-0.96%	1.68%	19.70%	4.00%	4.39	4.22	3.99
Under 10 Bond Index (Return)	150.21	149.70	0.342%	-0.80%	2.57%	24.97%	50.21%	4.39	4.22	3.99
5 Plus Bond Index (Clean)	103.14	102.54	0.582%	-1.33%	2.36%	26.92%	3.14%	6.58	6.29	4.60
5 Plus Bond Index (Return)	157.64	156.72	0.584%	-1.15%	3.43%	32.65%	57.64%	6.58	6.29	4.60
10 Plus Bond Index (Clean)	102.44	101.74	0.683%	-1.94%	1.45%	28.49%	2.44%	8.94	8.50	5.20
10 Plus Bond Index (Return)	162.32	161.24	0.670%	-1.70%	2.48%	34.46%	62.32%	8.94	8.50	5.20

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.41	3.26	238	104.67	0.00	5,116	5,188	5355
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.46	3.64	332	106.10	0.00	7,599	7,785	8062
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.75	3.88	315	109.64	0.00	3,630	3,839	3980
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.05	2.61	114	115.66	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.17	3.00	238	109.17	0.00	10,168	10,796	11101
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.16	0.83	55	109.99	0.00	3,914	4,273	4305
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.51	0.68	55	104.19	0.00	9,268	9,593	9656
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.21	2.13	177	102.34	0.00	7,700	7,716	7880
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.90	0.89	55	109.78	0.00	6,778	7,380	7441
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.85	2.93	238	102.78	0.00	11,809	11,791	12138
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.57	0.75	55	103.32	0.00	9,052	9,285	9353
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.76	4.05	274	105.82	0.00	11,745	11,952	12428

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 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%					5.80%	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%	10.00%					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%	12.00%	4.90%					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	12.00%		33.90%	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%			12.40%	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%	20.40%				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%			13.60%				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

Wednesday 12 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 12-Dec-2012	Previous Index Price 11-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	101.41	101.50	-0.081%	-0.202%	-0.595%	4.261%	0.74	0.33	0.33
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.46	102.56	-0.099%	-0.109%	-0.002%	9.634%	1.68	1.04	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.75	105.90	-0.137%	-0.994%	-0.407%		1.77	2.05	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	113.05	113.21	-0.140%	-0.665%	0.373%	12.537%	3.07	2.46	2.39
IE0006857530	0685753	4.6 Treas Bnd 2016	106.17	105.95	0.212%	-0.873%	1.129%	18.124%	2.64	3.09	3.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.16	109.11	0.044%	-1.437%	0.845%		3.41	4.37	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.51	103.00	0.500%	-0.886%	3.305%	26.474%	3.82	5.24	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.21	99.81	0.396%	-1.310%	2.037%	24.628%	4.36	5.68	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.90	108.25	0.596%	-1.147%	2.352%	25.198%	4.36	5.82	5.58
IE0034074488	3407448	4.5 Treas Bnd 2020	99.85	99.28	0.574%	-1.166%	2.742%	27.176%	4.52	6.23	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.57	101.86	0.694%	-1.342%	2.700%	28.096%	4.60	6.64	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.76	101.07	0.683%	-1.937%	1.451%	28.484%	5.20	8.94	8.50

Return Price Performance			Index Price 12-Dec-2012	Previous Index Price 11-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	104.67	104.74	-0.066%	-0.038%	0.403%	3.869%	0.74	0.33	0.33
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.10	106.19	-0.086%	0.018%	0.779%	9.063%	1.68	1.04	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.64	109.77	-0.121%	-0.828%	0.451%		1.77	2.05	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	115.66	115.80	-0.117%	-0.415%	1.863%	11.772%	3.07	2.46	2.39
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	108.93	0.218%	-0.713%	1.990%	17.252%	2.64	3.09	3.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.99	109.92	0.056%	-1.268%	0.811%		3.41	4.37	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.19	103.66	0.508%	-0.740%	-0.263%	25.918%	3.82	5.24	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.34	101.93	0.399%	-1.145%	2.921%	23.668%	4.36	5.68	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.78	109.12	0.606%	-0.964%	-1.965%	24.531%	4.36	5.82	5.58
IE0034074488	3407448	4.5 Treas Bnd 2020	102.78	102.20	0.569%	-0.992%	3.618%	25.854%	4.52	6.23	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.32	102.60	0.703%	-1.177%	-1.232%	27.444%	4.60	6.64	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.82	105.11	0.671%	-1.703%	2.483%	26.691%	5.20	8.94	8.50