

Irish Stock Exchange Daily Bond Index Report

Thursday 13 December, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Dec-2012	Previous Close Value 12-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.49	103.41	0.079%	-1.01%	1.74%	20.81%	3.49%	5.00	4.80	4.27
All Bond Index (Return)	153.25	153.11	0.091%	-0.83%	2.65%	26.21%	53.25%	5.00	4.80	4.27
Under 3 Bond Index (Clean)	101.05	100.97	0.084%	-0.26%	-0.21%	7.10%	1.05%	1.05	1.04	1.55
Under 3 Bond Index (Return)	140.54	140.41	0.093%	-0.10%	0.68%	12.27%	40.54%	1.05	1.04	1.55
Under 5 Bond Index (Clean)	107.02	106.93	0.079%	-0.59%	0.35%	10.86%	7.02%	2.18	2.12	2.54
Under 5 Bond Index (Return)	149.75	149.61	0.088%	-0.42%	1.24%	15.94%	49.75%	2.18	2.12	2.54
Under 10 Bond Index (Clean)	104.06	104.00	0.061%	-0.90%	1.74%	19.77%	4.06%	4.38	4.22	3.98
Under 10 Bond Index (Return)	150.32	150.21	0.071%	-0.73%	2.64%	25.06%	50.32%	4.38	4.22	3.98
5 Plus Bond Index (Clean)	103.22	103.14	0.080%	-1.25%	2.44%	27.02%	3.22%	6.58	6.29	4.59
5 Plus Bond Index (Return)	157.78	157.64	0.092%	-1.06%	3.53%	32.77%	57.78%	6.58	6.29	4.59
10 Plus Bond Index (Clean)	102.65	102.44	0.206%	-1.73%	1.66%	28.75%	2.65%	8.94	8.50	5.18
10 Plus Bond Index (Return)	162.66	162.32	0.213%	-1.49%	2.70%	34.75%	62.66%	8.94	8.50	5.18

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	101.45	3.27	239	104.72	0.00	5,116	5,190	5358
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.52	3.65	333	106.17	0.00	7,599	7,790	8067
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.97	3.90	316	109.86	0.00	3,630	3,847	3988
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.36	2.64	115	116.00	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.19	3.01	239	109.20	0.00	10,168	10,797	11104
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.41	0.84	56	110.25	0.00	3,914	4,282	4315
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.46	0.69	56	104.15	0.00	9,268	9,588	9652
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.36	2.15	178	102.51	0.00	7,700	7,728	7893
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.81	0.91	56	109.72	0.00	6,778	7,375	7436
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.01	2.95	239	102.95	0.00	11,809	11,809	12157
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.60	0.77	56	103.36	0.00	9,052	9,287	9356
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.97	4.07	275	106.04	0.00	11,745	11,977	12455

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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%	16.30%	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%	12.10%	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	12.00%		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	13.20%			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	13.40%				20.70%	100.00%			13.60%				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 13-Dec-2012	Previous Index Price 12-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	101.45	101.41	0.035%	-0.167%	-0.561%	4.297%	0.61	0.33	0.33
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.52	102.46	0.059%	-0.051%	0.057%	9.698%	1.62	1.04	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.97	105.75	0.203%	-0.793%	-0.204%		1.67	2.05	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	113.36	113.05	0.280%	-0.387%	0.654%	12.853%	2.95	2.46	2.39
IE0006857530	0685753	4.6 Treas Bnd 2016	106.19	106.17	0.011%	-0.862%	1.140%	18.137%	2.63	3.09	3.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.41	109.16	0.229%	-1.212%	1.076%		3.36	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.46	103.51	-0.053%	-0.938%	3.251%	26.407%	3.83	5.24	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.36	100.21	0.155%	-1.157%	2.194%	24.821%	4.33	5.68	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.81	108.90	-0.078%	-1.224%	2.272%	25.101%	4.38	5.82	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	100.01	99.85	0.155%	-1.013%	2.902%	27.374%	4.50	6.22	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.60	102.57	0.024%	-1.318%	2.725%	28.127%	4.60	6.64	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.97	101.76	0.206%	-1.735%	1.660%	28.749%	5.18	8.94	8.50

Return Price Performance			Index Price 13-Dec-2012	Previous Index Price 12-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	104.72	104.67	0.046%	0.008%	0.449%	3.917%	0.61	0.33	0.33
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.17	106.10	0.067%	0.085%	0.846%	9.135%	1.62	1.04	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.86	109.64	0.207%	-0.622%	0.659%		1.67	2.05	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	116.00	115.66	0.294%	-0.122%	2.162%	12.100%	2.95	2.46	2.39
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.17	0.023%	-0.690%	2.013%	17.279%	2.63	3.09	3.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.25	109.99	0.241%	-1.030%	1.054%		3.36	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.15	104.19	-0.041%	-0.781%	-0.304%	25.866%	3.83	5.24	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.51	102.34	0.163%	-0.983%	3.088%	23.870%	4.33	5.68	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.72	109.78	-0.063%	-1.027%	-2.027%	24.453%	4.38	5.82	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	102.95	102.78	0.163%	-0.830%	3.787%	26.060%	4.50	6.22	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.36	103.32	0.038%	-1.140%	-1.195%	27.493%	4.60	6.64	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.04	105.82	0.213%	-1.494%	2.701%	26.960%	5.18	8.94	8.50