

# Irish Stock Exchange Daily Bond Index Report

Monday 17 December, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 17-Dec-2012	Previous Close Value 14-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.53	103.48	0.042%	-0.97%	1.77%	20.85%	3.53%	5.00	4.79	4.26
All Bond Index (Return)	153.38	153.26	0.078%	-0.74%	2.74%	26.32%	53.38%	5.00	4.79	4.26
Under 3 Bond Index (Clean)	101.02	101.05	-0.034%	-0.29%	-0.24%	7.07%	1.02%	1.05	1.03	1.56
Under 3 Bond Index (Return)	140.56	140.55	0.002%	-0.09%	0.69%	12.28%	40.56%	1.05	1.03	1.56
Under 5 Bond Index (Clean)	107.02	107.01	0.015%	-0.58%	0.35%	10.87%	7.02%	2.17	2.12	2.54
Under 5 Bond Index (Return)	149.83	149.75	0.050%	-0.37%	1.29%	16.00%	49.83%	2.17	2.12	2.54
Under 10 Bond Index (Clean)	104.13	104.07	0.057%	-0.84%	1.81%	19.85%	4.13%	4.38	4.21	3.96
Under 10 Bond Index (Return)	150.49	150.35	0.092%	-0.61%	2.76%	25.20%	50.49%	4.38	4.21	3.96
5 Plus Bond Index (Clean)	103.28	103.22	0.056%	-1.19%	2.50%	27.09%	3.28%	6.57	6.28	4.58
5 Plus Bond Index (Return)	157.95	157.80	0.094%	-0.95%	3.63%	32.91%	57.95%	6.57	6.28	4.58
10 Plus Bond Index (Clean)	102.50	102.56	-0.056%	-1.87%	1.52%	28.57%	2.50%	8.93	8.49	5.19
10 Plus Bond Index (Return)	162.53	162.55	-0.012%	-1.57%	2.62%	34.64%	62.53%	8.93	8.49	5.19

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.37	3.33	243	104.69	0.00	5,116	5,186	5356
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.51	3.69	337	106.20	0.00	7,599	7,789	8070
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.96	3.95	320	109.90	0.00	3,630	3,846	3989
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.23	2.73	119	115.95	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.24	3.06	243	109.30	0.00	10,168	10,803	11114
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.47	0.90	60	110.37	0.00	3,894	4,285	4320
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.54	0.74	60	104.28	0.00	9,268	9,595	9664
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.41	2.19	182	102.61	0.00	7,700	7,732	7901
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.92	0.97	60	109.89	0.00	6,767	7,382	7448
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.11	3.00	243	103.11	0.00	11,809	11,822	12176
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.78	0.82	60	103.60	0.00	9,052	9,304	9378
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.83	4.13	279	105.96	0.00	11,745	11,960	12445

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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%	24.60%	10.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.90%	12.10%	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%		33.80%	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%	20.50%				13.30%			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 17-Dec-2012	Previous Index Price 14-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	101.37	101.44	-0.077%	-0.249%	-0.642%	4.212%	0.78	0.33	0.32
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.51	102.48	0.026%	-0.063%	0.044%	9.684%	1.62	1.03	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.96	106.06	-0.096%	-0.802%	-0.214%		1.67	2.04	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	113.23	113.36	-0.117%	-0.507%	0.533%	12.716%	2.99	2.45	2.38
IE0006857530	0685753	4.6 Treas Bnd 2016	106.24	106.17	0.069%	-0.812%	1.191%	18.196%	2.61	3.08	3.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.47	109.39	0.070%	-1.160%	1.129%		3.34	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.54	103.46	0.074%	-0.862%	3.330%	26.504%	3.81	5.23	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.41	100.39	0.023%	-1.105%	2.248%	24.887%	4.32	5.67	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.92	108.88	0.037%	-1.124%	2.375%	25.227%	4.36	5.81	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	100.11	99.97	0.137%	-0.909%	3.010%	27.508%	4.48	6.22	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.78	102.66	0.122%	-1.137%	2.914%	28.362%	4.57	6.63	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.83	101.89	-0.056%	-1.874%	1.515%	28.566%	5.19	8.93	8.49

Return Price Performance			Index Price 17-Dec-2012	Previous Index Price 14-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	104.69	104.73	-0.034%	-0.018%	0.423%	3.890%	0.78	0.33	0.32
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.20	106.14	0.057%	0.114%	0.876%	9.167%	1.62	1.03	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.90	109.97	-0.059%	-0.586%	0.695%		1.67	2.04	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	115.95	116.02	-0.056%	-0.161%	2.123%	12.057%	2.99	2.45	2.38
IE0006857530	0685753	4.6 Treas Bnd 2016	109.30	109.19	0.101%	-0.597%	2.109%	17.389%	2.61	3.08	3.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.37	110.25	0.112%	-0.924%	1.162%		3.34	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.28	104.16	0.110%	-0.657%	-0.180%	26.023%	3.81	5.23	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.61	102.55	0.057%	-0.887%	3.189%	23.991%	4.32	5.67	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.89	109.80	0.081%	-0.869%	-1.871%	24.651%	4.36	5.81	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	103.11	102.93	0.170%	-0.682%	3.943%	26.249%	4.48	6.22	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.60	103.44	0.160%	-0.909%	-0.964%	27.791%	4.57	6.63	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.96	105.97	-0.012%	-1.574%	2.618%	26.857%	5.19	8.93	8.49