

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 December, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Dec-2012	Previous Close Value 17-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.63	103.53	0.097%	-0.88%	1.87%	20.97%	3.63%	5.00	4.79	4.24
All Bond Index (Return)	153.54	153.38	0.107%	-0.64%	2.85%	26.45%	53.54%	5.00	4.79	4.24
Under 3 Bond Index (Clean)	101.07	101.02	0.051%	-0.24%	-0.19%	7.12%	1.07%	1.05	1.03	1.51
Under 3 Bond Index (Return)	140.64	140.56	0.061%	-0.02%	0.75%	12.35%	40.64%	1.05	1.03	1.51
Under 5 Bond Index (Clean)	107.09	107.02	0.066%	-0.52%	0.42%	10.95%	7.09%	2.17	2.11	2.50
Under 5 Bond Index (Return)	149.94	149.83	0.077%	-0.29%	1.37%	16.09%	49.94%	2.17	2.11	2.50
Under 10 Bond Index (Clean)	104.22	104.13	0.085%	-0.75%	1.90%	19.95%	4.22%	4.38	4.21	3.94
Under 10 Bond Index (Return)	150.63	150.49	0.096%	-0.52%	2.86%	25.32%	50.63%	4.38	4.21	3.94
5 Plus Bond Index (Clean)	103.40	103.28	0.113%	-1.08%	2.61%	27.23%	3.40%	6.57	6.28	4.56
5 Plus Bond Index (Return)	158.14	157.95	0.123%	-0.83%	3.76%	33.08%	58.14%	6.57	6.28	4.56
10 Plus Bond Index (Clean)	102.68	102.50	0.169%	-1.71%	1.69%	28.78%	2.68%	8.93	8.49	5.17
10 Plus Bond Index (Return)	162.82	162.53	0.177%	-1.40%	2.80%	34.88%	62.82%	8.93	8.49	5.17

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	
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.36	3.34	244	104.70	0.00	5,116	5,186	5357
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.53	3.70	338	106.24	0.00	7,599	7,791	8073
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.15	3.96	321	110.10	0.00	3,630	3,853	3997
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.51	2.75	120	116.26	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.33	3.08	244	109.41	0.00	10,168	10,812	11125
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.54	0.92	61	110.46	0.00	3,919	4,266	4301
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.61	0.75	61	104.36	0.00	9,271	9,602	9671
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.48	2.21	183	102.68	0.00	7,700	7,737	7906
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.12	0.99	61	110.11	0.00	6,767	7,384	7451
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.21	3.01	244	103.21	0.00	11,809	11,833	12188
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.88	0.84	61	103.72	0.00	9,052	9,313	9388
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.00	4.14	280	106.14	0.00	11,745	11,980	12467

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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%	5.00%					4.30%	22.90%	12.20%	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%		33.90%	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%				13.30%			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%			13.60%				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 18-Dec-2012	Previous Index Price 17-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	101.36	101.37	-0.005%	-0.254%	-0.647%	4.207%	0.76	0.32	0.32
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.53	102.51	0.027%	-0.036%	0.071%	9.714%	1.59	1.03	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.15	105.96	0.176%	-0.627%	-0.038%		1.58	2.04	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	113.51	113.23	0.246%	-0.263%	0.780%	12.993%	2.89	2.45	2.38
IE0006857530	0685753	4.6 Treas Bnd 2016	106.33	106.24	0.089%	-0.724%	1.281%	18.302%	2.58	3.08	3.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.54	109.47	0.069%	-1.093%	1.198%		3.32	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.61	103.54	0.068%	-0.795%	3.400%	26.590%	3.80	5.23	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.48	100.41	0.062%	-1.044%	2.311%	24.964%	4.31	5.67	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.12	108.92	0.186%	-0.940%	2.566%	25.460%	4.33	5.81	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	100.21	100.11	0.095%	-0.815%	3.107%	27.629%	4.46	6.22	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.88	102.78	0.094%	-1.044%	3.011%	28.483%	4.55	6.63	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.00	101.83	0.169%	-1.709%	1.687%	28.783%	5.17	8.93	8.49

Return Price Performance			Index Price 18-Dec-2012	Previous Index Price 17-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	104.70	104.69	0.008%	-0.011%	0.431%	3.898%	0.76	0.32	0.32
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.24	106.20	0.037%	0.151%	0.913%	9.207%	1.59	1.03	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.10	109.90	0.182%	-0.405%	0.879%		1.58	2.04	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	116.26	115.95	0.260%	0.098%	2.388%	12.348%	2.89	2.45	2.38
IE0006857530	0685753	4.6 Treas Bnd 2016	109.41	109.30	0.099%	-0.498%	2.210%	17.505%	2.58	3.08	3.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.46	110.37	0.082%	-0.843%	1.245%		3.32	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.36	104.28	0.079%	-0.579%	-0.101%	26.122%	3.80	5.23	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.68	102.61	0.073%	-0.814%	3.264%	24.081%	4.31	5.67	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.11	109.89	0.199%	-0.671%	-1.675%	24.900%	4.33	5.81	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	103.21	103.11	0.104%	-0.579%	4.051%	26.380%	4.46	6.22	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.72	103.60	0.108%	-0.801%	-0.856%	27.929%	4.55	6.63	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.14	105.96	0.176%	-1.400%	2.799%	27.081%	5.17	8.93	8.49