

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 December, 2012

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Bond Indices Performance

| Index | Close Value 19-Dec-2012 | Previous Close Value 18-Dec-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 103.86 | 103.63 | 0.224% | -0.66% | 2.10% | 21.24% | 3.86% | 4.99 | 4.79 | 4.20 |
| All Bond Index (Return) | 153.90 | 153.54 | 0.231% | -0.41% | 3.09% | 26.74% | 53.90% | 4.99 | 4.79 | 4.20 |
| Under 3 Bond Index (Clean) | 101.05 | 101.07 | -0.018% | -0.26% | -0.21% | 7.10% | 1.05% | 1.04 | 1.02 | 1.50 |
| Under 3 Bond Index (Return) | 140.63 | 140.64 | -0.006% | -0.03% | 0.75% | 12.34% | 40.63% | 1.04 | 1.02 | 1.50 |
| Under 5 Bond Index (Clean) | 107.15 | 107.09 | 0.054% | -0.46% | 0.47% | 11.01% | 7.15% | 2.16 | 2.11 | 2.47 |
| Under 5 Bond Index (Return) | 150.04 | 149.94 | 0.065% | -0.23% | 1.43% | 16.17% | 50.04% | 2.16 | 2.11 | 2.47 |
| Under 10 Bond Index (Clean) | 104.46 | 104.22 | 0.235% | -0.52% | 2.14% | 20.24% | 4.46% | 4.37 | 4.21 | 3.89 |
| Under 10 Bond Index (Return) | 151.00 | 150.63 | 0.242% | -0.28% | 3.11% | 25.63% | 51.00% | 4.37 | 4.21 | 3.89 |
| 5 Plus Bond Index (Clean) | 103.72 | 103.40 | 0.317% | -0.77% | 2.94% | 27.64% | 3.72% | 6.56 | 6.28 | 4.51 |
| 5 Plus Bond Index (Return) | 158.65 | 158.14 | 0.323% | -0.51% | 4.10% | 33.51% | 58.65% | 6.56 | 6.28 | 4.51 |
| 10 Plus Bond Index (Clean) | 102.83 | 102.68 | 0.150% | -1.56% | 1.84% | 28.98% | 2.83% | 8.93 | 8.49 | 5.16 |
| 10 Plus Bond Index (Return) | 163.08 | 162.82 | 0.158% | -1.24% | 2.96% | 35.09% | 63.08% | 8.93 | 8.49 | 5.16 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon 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 | 101.36 | 3.36 | 245 | 104.72 | 0.00 | 5,116 | 5,186 | 5358 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.53 | 3.72 | 339 | 106.25 | 0.00 | 7,599 | 7,791 | 8073 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 106.07 | 3.97 | 322 | 110.04 | 0.00 | 3,630 | 3,850 | 3994 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 113.30 | 2.77 | 121 | 116.07 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 106.44 | 3.09 | 245 | 109.53 | 0.00 | 10,168 | 10,823 | 11137 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 109.78 | 0.93 | 62 | 110.71 | 0.00 | 3,919 | 4,302 | 4339 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 103.94 | 0.76 | 62 | 104.71 | 0.00 | 9,271 | 9,636 | 9707 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 100.90 | 2.22 | 184 | 103.11 | 0.00 | 7,700 | 7,769 | 7940 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 109.48 | 1.00 | 62 | 110.48 | 0.00 | 6,767 | 7,408 | 7476 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 100.55 | 3.02 | 245 | 103.57 | 0.00 | 11,809 | 11,874 | 12231 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 103.28 | 0.85 | 62 | 104.13 | 0.00 | 9,052 | 9,349 | 9426 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 102.15 | 4.16 | 281 | 106.31 | 0.00 | 11,745 | 11,998 | 12486 |

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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% | 6.60% | | | | | 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% | 24.50% | 10.10% | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.30% | 22.90% | 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% | | 13.50% | 5.50% | | | | | 4.70% | | 13.20% | 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% | | | 10.00% | 13.40% | | | | 8.60% | | | 10.00% | 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 19-Dec-2012 | Previous Index Price 18-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 | 101.36 | 0.003% | -0.251% | -0.644% | 4.210% | 0.65 | 0.32 | 0.31 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.53 | 102.53 | -0.003% | -0.039% | 0.068% | 9.711% | 1.57 | 1.02 | 1.01 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 106.07 | 106.15 | -0.075% | -0.702% | -0.113% | 12.785% | 1.61 | 2.03 | 2.00 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 113.30 | 113.51 | -0.184% | -0.446% | 0.594% | 18.421% | 2.95 | 2.44 | 2.37 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 106.44 | 106.33 | 0.101% | -0.624% | 1.383% | 18.421% | 2.55 | 3.07 | 2.99 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 109.78 | 109.54 | 0.219% | -0.876% | 1.420% | | 3.27 | 4.35 | 4.21 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 103.94 | 103.61 | 0.326% | -0.471% | 3.738% | 27.003% | 3.73 | 5.22 | 5.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 100.90 | 100.48 | 0.418% | -0.630% | 2.739% | 25.487% | 4.24 | 5.66 | 5.43 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 109.48 | 109.12 | 0.327% | -0.615% | 2.902% | 25.871% | 4.27 | 5.80 | 5.57 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 100.55 | 100.21 | 0.347% | -0.470% | 3.466% | 28.072% | 4.41 | 6.21 | 5.95 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 103.28 | 102.88 | 0.392% | -0.656% | 3.414% | 28.986% | 4.49 | 6.63 | 6.34 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 102.15 | 102.00 | 0.150% | -1.561% | 1.839% | 28.976% | 5.16 | 8.93 | 8.49 |

| Return Price Performance | | | Index Price 19-Dec-2012 | Previous Index Price 18-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 | 104.70 | 0.016% | 0.006% | 0.447% | 3.915% | 0.65 | 0.32 | 0.31 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 106.25 | 106.24 | 0.008% | 0.158% | 0.920% | 9.216% | 1.57 | 1.02 | 1.01 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 110.04 | 110.10 | -0.062% | -0.467% | 0.816% | | 1.61 | 2.03 | 2.00 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.07 | 116.26 | -0.160% | -0.062% | 2.224% | 12.168% | 2.95 | 2.44 | 2.37 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.53 | 109.41 | 0.110% | -0.389% | 2.322% | 17.634% | 2.55 | 3.07 | 2.99 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.71 | 110.46 | 0.231% | -0.614% | 1.478% | | 3.27 | 4.35 | 4.21 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.71 | 104.36 | 0.335% | -0.246% | 0.234% | 26.545% | 3.73 | 5.22 | 5.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 103.11 | 102.68 | 0.421% | -0.397% | 3.699% | 24.603% | 4.24 | 5.66 | 5.43 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 110.48 | 110.11 | 0.339% | -0.335% | -1.342% | 25.323% | 4.27 | 5.80 | 5.57 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 103.57 | 103.21 | 0.349% | -0.232% | 4.414% | 26.820% | 4.41 | 6.21 | 5.95 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 104.13 | 103.72 | 0.401% | -0.404% | -0.459% | 28.442% | 4.49 | 6.63 | 6.34 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 106.31 | 106.14 | 0.158% | -1.244% | 2.962% | 27.282% | 5.16 | 8.93 | 8.49 |