

Irish Stock Exchange Daily Bond Index Report

Thursday 20 December, 2012

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Bond Indices Performance

| Index | Close Value 20-Dec-2012 | Previous Close Value 19-Dec-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 104.06 | 103.86 | 0.196% | -0.46% | 2.30% | 21.48% | 4.06% | 4.99 | 4.79 | 4.16 |
| All Bond Index (Return) | 154.21 | 153.90 | 0.204% | -0.21% | 3.30% | 27.00% | 54.21% | 4.99 | 4.79 | 4.16 |
| Under 3 Bond Index (Clean) | 101.06 | 101.05 | 0.008% | -0.25% | -0.20% | 7.11% | 1.06% | 1.03 | 1.01 | 1.47 |
| Under 3 Bond Index (Return) | 140.66 | 140.63 | 0.019% | -0.01% | 0.77% | 12.37% | 40.66% | 1.03 | 1.01 | 1.47 |
| Under 5 Bond Index (Clean) | 107.23 | 107.15 | 0.069% | -0.39% | 0.54% | 11.08% | 7.23% | 2.15 | 2.10 | 2.43 |
| Under 5 Bond Index (Return) | 150.16 | 150.04 | 0.078% | -0.15% | 1.51% | 16.26% | 50.16% | 2.15 | 2.10 | 2.43 |
| Under 10 Bond Index (Clean) | 104.63 | 104.46 | 0.159% | -0.36% | 2.30% | 20.43% | 4.63% | 4.37 | 4.20 | 3.85 |
| Under 10 Bond Index (Return) | 151.25 | 151.00 | 0.168% | -0.11% | 3.28% | 25.84% | 51.25% | 4.37 | 4.20 | 3.85 |
| 5 Plus Bond Index (Clean) | 104.00 | 103.72 | 0.267% | -0.50% | 3.21% | 27.98% | 4.00% | 6.56 | 6.27 | 4.47 |
| 5 Plus Bond Index (Return) | 159.09 | 158.65 | 0.274% | -0.24% | 4.38% | 33.87% | 59.09% | 6.56 | 6.27 | 4.47 |
| 10 Plus Bond Index (Clean) | 103.29 | 102.83 | 0.442% | -1.13% | 2.29% | 29.55% | 3.29% | 8.92 | 8.49 | 5.11 |
| 10 Plus Bond Index (Return) | 163.79 | 163.08 | 0.439% | -0.81% | 3.42% | 35.68% | 63.79% | 8.92 | 8.49 | 5.11 |

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 | 101.35 | 3.37 | 246 | 104.72 | 0.00 | 5,116 | 5,185 | 5358 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.54 | 3.73 | 340 | 106.26 | 0.00 | 7,599 | 7,791 | 8075 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 106.11 | 3.98 | 323 | 110.09 | 0.00 | 3,630 | 3,852 | 3996 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 113.40 | 2.80 | 122 | 116.20 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 106.58 | 3.10 | 246 | 109.68 | 0.00 | 10,168 | 10,838 | 11153 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 109.94 | 0.95 | 63 | 110.88 | 0.00 | 3,919 | 4,309 | 4346 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 104.15 | 0.78 | 63 | 104.92 | 0.00 | 9,271 | 9,655 | 9727 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 101.12 | 2.23 | 185 | 103.35 | 0.00 | 7,700 | 7,786 | 7958 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 109.80 | 1.02 | 63 | 110.82 | 0.00 | 6,767 | 7,430 | 7498 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 100.73 | 3.03 | 246 | 103.77 | 0.00 | 11,809 | 11,895 | 12253 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 103.54 | 0.86 | 63 | 104.40 | 0.00 | 9,052 | 9,372 | 9450 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 102.61 | 4.17 | 282 | 106.78 | 0.00 | 11,745 | 12,051 | 12541 |

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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 | 8.60% | 46.30% | 24.40% | 10.00% | | | | | 8.70% | 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% | | 33.90% | 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% | 20.40% | | | | 13.30% | | | 15.40% | 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 20-Dec-2012 | Previous Index Price 19-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 | 101.35 | 101.36 | -0.015% | -0.266% | -0.659% | 4.195% | 0.54 | 0.30 | 0.30 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.54 | 102.53 | 0.008% | -0.031% | 0.076% | 9.719% | 1.54 | 1.01 | 1.00 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 106.11 | 106.07 | 0.041% | -0.662% | -0.073% | | 1.58 | 2.02 | 1.99 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 113.40 | 113.30 | 0.093% | -0.354% | 0.687% | 12.890% | 2.89 | 2.43 | 2.36 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 106.58 | 106.44 | 0.134% | -0.490% | 1.519% | 18.580% | 2.50 | 3.06 | 2.98 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 109.94 | 109.78 | 0.141% | -0.736% | 1.563% | | 3.23 | 4.34 | 4.20 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.15 | 103.94 | 0.194% | -0.278% | 3.939% | 27.250% | 3.69 | 5.21 | 5.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 101.12 | 100.90 | 0.223% | -0.409% | 2.968% | 25.766% | 4.20 | 5.65 | 5.42 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 109.80 | 109.48 | 0.290% | -0.327% | 3.200% | 26.237% | 4.21 | 5.80 | 5.56 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 100.73 | 100.55 | 0.179% | -0.292% | 3.651% | 28.301% | 4.38 | 6.20 | 5.94 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 103.54 | 103.28 | 0.244% | -0.414% | 3.667% | 29.301% | 4.45 | 6.62 | 6.34 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 102.61 | 102.15 | 0.442% | -1.126% | 2.290% | 29.547% | 5.11 | 8.92 | 8.49 |

| Return Price Performance | | | Index Price 20-Dec-2012 | Previous Index Price 19-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 | 104.72 | -0.002% | 0.004% | 0.445% | 3.913% | 0.54 | 0.30 | 0.30 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 106.26 | 106.25 | 0.018% | 0.176% | 0.938% | 9.235% | 1.54 | 1.01 | 1.00 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 110.09 | 110.04 | 0.050% | -0.417% | 0.867% | | 1.58 | 2.02 | 1.99 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.20 | 116.07 | 0.110% | 0.048% | 2.337% | 12.292% | 2.89 | 2.43 | 2.36 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.68 | 109.53 | 0.142% | -0.248% | 2.467% | 17.801% | 2.50 | 3.06 | 2.98 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.88 | 110.71 | 0.154% | -0.461% | 1.634% | | 3.23 | 4.34 | 4.20 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.92 | 104.71 | 0.205% | -0.041% | 0.439% | 26.805% | 3.69 | 5.21 | 5.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 103.35 | 103.11 | 0.230% | -0.168% | 3.937% | 24.890% | 4.20 | 5.65 | 5.42 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 110.82 | 110.48 | 0.302% | -0.033% | -1.044% | 25.702% | 4.21 | 5.80 | 5.56 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 103.77 | 103.57 | 0.185% | -0.047% | 4.607% | 27.056% | 4.38 | 6.20 | 5.94 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 104.40 | 104.13 | 0.255% | -0.149% | -0.205% | 28.770% | 4.45 | 6.62 | 6.34 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 106.78 | 106.31 | 0.439% | -0.810% | 3.414% | 27.841% | 5.11 | 8.92 | 8.49 |