

Irish Stock Exchange Daily Bond Index Report

Friday 21 December, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Dec-2012	Previous Close Value 20-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.09	104.06	0.027%	-0.44%	2.33%	21.51%	4.09%	4.98	4.78	4.15
All Bond Index (Return)	154.27	154.21	0.038%	-0.17%	3.34%	27.05%	54.27%	4.98	4.78	4.15
Under 3 Bond Index (Clean)	101.06	101.06	-0.002%	-0.25%	-0.20%	7.11%	1.06%	1.02	1.00	1.45
Under 3 Bond Index (Return)	140.68	140.66	0.010%	0.00%	0.78%	12.38%	40.68%	1.02	1.00	1.45
Under 5 Bond Index (Clean)	107.24	107.23	0.013%	-0.38%	0.56%	11.10%	7.24%	2.14	2.09	2.42
Under 5 Bond Index (Return)	150.19	150.16	0.025%	-0.13%	1.54%	16.29%	50.19%	2.14	2.09	2.42
Under 10 Bond Index (Clean)	104.65	104.63	0.019%	-0.34%	2.32%	20.45%	4.65%	4.36	4.20	3.85
Under 10 Bond Index (Return)	151.30	151.25	0.031%	-0.08%	3.31%	25.88%	51.30%	4.36	4.20	3.85
5 Plus Bond Index (Clean)	104.04	104.00	0.034%	-0.47%	3.25%	28.02%	4.04%	6.55	6.27	4.46
5 Plus Bond Index (Return)	159.16	159.09	0.046%	-0.19%	4.43%	33.93%	59.16%	6.55	6.27	4.46
10 Plus Bond Index (Clean)	103.36	103.29	0.076%	-1.05%	2.37%	29.65%	3.36%	8.92	8.48	5.10
10 Plus Bond Index (Return)	163.93	163.79	0.086%	-0.72%	3.50%	35.80%	63.93%	8.92	8.48	5.10

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	
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.28	3.38	247	104.67	0.00	5,116	5,182	5355
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	3.74	341	106.34	0.00	7,599	7,797	8081
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.05	4.00	324	110.05	0.00	3,640	3,850	3995
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.28	2.82	123	116.10	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.61	3.11	247	109.72	0.00	10,176	10,841	11157
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.98	0.96	64	110.95	0.00	3,929	4,310	4348
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.28	0.79	64	105.07	0.00	9,276	9,667	9741
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.05	2.24	186	103.29	0.00	7,700	7,781	7954
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.88	1.04	64	110.92	0.00	6,782	7,435	7505
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.67	3.05	247	103.72	0.00	11,809	11,888	12247
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.59	0.88	64	104.47	0.00	9,052	9,377	9456
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.68	4.19	283	106.87	0.00	11,745	12,060	12552

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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	5.70%	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%			15.30%	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 21-Dec-2012	Previous Index Price 20-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	101.28	101.35	-0.064%	-0.330%	-0.722%	4.128%	0.64	0.30	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.54	0.065%	0.034%	0.142%	9.791%	1.46	1.00	0.99
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.05	106.11	-0.055%	-0.716%	-0.127%		1.59	2.01	1.98
IE0004680173	0468017	8.25 Treas Bnd 2015	113.28	113.40	-0.108%	-0.462%	0.578%	12.767%	2.93	2.43	2.36
IE0006857530	0685753	4.6 Treas Bnd 2016	106.61	106.58	0.025%	-0.465%	1.545%	18.610%	2.48	3.05	2.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.98	109.94	0.044%	-0.693%	1.607%		3.22	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.28	104.15	0.130%	-0.148%	4.074%	27.415%	3.67	5.20	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.05	101.12	-0.069%	-0.478%	2.897%	25.679%	4.21	5.64	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.88	109.80	0.077%	-0.250%	3.280%	26.334%	4.20	5.79	5.55
IE0034074488	3407448	4.5 Treas Bnd 2020	100.67	100.73	-0.063%	-0.354%	3.586%	28.221%	4.39	6.19	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.59	103.54	0.053%	-0.361%	3.722%	29.369%	4.44	6.61	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.68	102.61	0.076%	-1.050%	2.368%	29.645%	5.10	8.92	8.48

Return Price Performance			Index Price 21-Dec-2012	Previous Index Price 20-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	104.67	104.72	-0.049%	-0.045%	0.396%	3.862%	0.64	0.30	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.34	106.26	0.073%	0.250%	1.013%	9.315%	1.46	1.00	0.99
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.05	110.09	-0.041%	-0.458%	0.826%		1.59	2.01	1.98
IE0004680173	0468017	8.25 Treas Bnd 2015	116.10	116.20	-0.086%	-0.038%	2.248%	12.195%	2.93	2.43	2.36
IE0006857530	0685753	4.6 Treas Bnd 2016	109.72	109.68	0.036%	-0.212%	2.505%	17.844%	2.48	3.05	2.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.95	110.88	0.057%	-0.405%	1.692%		3.22	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.07	104.92	0.140%	0.099%	0.580%	26.982%	3.67	5.20	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.29	103.35	-0.056%	-0.224%	3.879%	24.820%	4.21	5.64	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.92	110.82	0.091%	0.058%	-0.954%	25.816%	4.20	5.79	5.55
IE0034074488	3407448	4.5 Treas Bnd 2020	103.72	103.77	-0.048%	-0.095%	4.557%	26.994%	4.39	6.19	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.47	104.40	0.066%	-0.083%	-0.139%	28.855%	4.44	6.61	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.87	106.78	0.086%	-0.725%	3.503%	27.952%	5.10	8.92	8.48