

Irish Stock Exchange Daily Bond Index Report

Friday 28 December, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 28-Dec-2012	Previous Close Value 27-Dec-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	103.96	104.09	-0.130%	-0.56%	2.20%	21.35%	3.96%	4.97	4.77	4.18
All Bond Index (Return)	154.21	154.27	-0.040%	-0.21%	3.30%	27.00%	54.21%	4.97	4.77	4.18
Under 3 Bond Index (Clean)	100.96	101.06	-0.096%	-0.35%	-0.30%	7.01%	0.96%	1.01	1.00	1.52
Under 3 Bond Index (Return)	140.66	140.68	-0.013%	-0.01%	0.76%	12.36%	40.66%	1.01	1.00	1.52
Under 5 Bond Index (Clean)	107.11	107.24	-0.119%	-0.50%	0.44%	10.96%	7.11%	2.14	2.08	2.47
Under 5 Bond Index (Return)	150.14	150.19	-0.034%	-0.16%	1.50%	16.25%	50.14%	2.14	2.08	2.47
Under 10 Bond Index (Clean)	104.51	104.65	-0.136%	-0.48%	2.18%	20.29%	4.51%	4.35	4.19	3.88
Under 10 Bond Index (Return)	151.22	151.30	-0.048%	-0.13%	3.26%	25.82%	51.22%	4.35	4.19	3.88
5 Plus Bond Index (Clean)	103.89	104.04	-0.136%	-0.60%	3.11%	27.85%	3.89%	6.54	6.26	4.49
5 Plus Bond Index (Return)	159.09	159.16	-0.043%	-0.24%	4.39%	33.88%	59.09%	6.54	6.26	4.49
10 Plus Bond Index (Clean)	103.27	103.36	-0.091%	-1.14%	2.27%	29.53%	3.27%	8.91	8.47	5.11
10 Plus Bond Index (Return)	163.95	163.93	0.010%	-0.71%	3.51%	35.81%	63.95%	8.91	8.47	5.11

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.23	3.48	254	104.71	0.00	5,116	5,179	5357
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.44	3.81	348	106.25	0.00	7,599	7,784	8074
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.03	4.08	331	110.11	0.00	3,640	3,860	4008
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.23	2.98	130	116.21	0.00	7		
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.56	3.20	254	109.76	0.00	10,176	10,843	11169
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.55	1.07	71	110.62	0.00	3,929	4,305	4347
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.07	0.88	71	104.94	0.00	9,276	9,653	9734
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.02	2.33	193	103.35	0.00	7,700	7,779	7958
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.62	1.15	71	110.77	0.00	6,782	7,434	7512
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.55	3.13	254	103.68	0.00	11,809	11,874	12244
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.44	0.97	71	104.41	0.00	9,052	9,363	9451
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.59	4.29	290	106.88	0.00	11,745	12,050	12553

Irish Stock Exchange Daily Bond Index Report

Friday 28 December, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%	24.30%	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%	12.10%	4.90%					4.30%	23.00%	12.20%	5.00%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No																
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%				13.20%			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%

Irish Stock Exchange Daily Bond Index Report

Friday 28 December, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 28-Dec-2012	Previous Index Price 27-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	101.23	101.28	-0.052%	-0.382%	-0.774%	4.073%	0.69	0.29	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.44	102.61	-0.161%	-0.127%	-0.020%	9.614%	1.60	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.03	106.05	-0.024%	-0.740%	-0.151%		1.59	2.00	1.97
IE0006857530	0685753	4.6 Treas Bnd 2016	106.56	106.61	-0.047%	-0.512%	1.497%	18.554%	2.49	3.04	2.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.55	109.98	-0.394%	-1.084%	1.207%		3.31	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.07	104.28	-0.206%	-0.354%	3.859%	27.152%	3.70	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.02	101.05	-0.030%	-0.507%	2.866%	25.642%	4.21	5.64	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.62	109.88	-0.237%	-0.486%	3.036%	26.035%	4.24	5.78	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	100.55	100.67	-0.119%	-0.473%	3.462%	28.068%	4.41	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.44	103.59	-0.147%	-0.507%	3.570%	29.180%	4.47	6.60	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.59	102.68	-0.091%	-1.140%	2.275%	29.528%	5.11	8.91	8.47

Return Price Performance			Index Price 28-Dec-2012	Previous Index Price 27-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	104.71	104.67	0.041%	-0.004%	0.437%	3.905%	0.69	0.29	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.25	106.34	-0.083%	0.167%	0.929%	9.225%	1.60	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.11	110.05	0.055%	-0.403%	0.881%		1.59	2.00	1.97
IE0006857530	0685753	4.6 Treas Bnd 2016	109.76	109.72	0.035%	-0.177%	2.540%	17.884%	2.49	3.04	2.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.62	110.95	-0.295%	-0.698%	1.392%		3.31	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.94	105.07	-0.123%	-0.024%	0.457%	26.826%	3.70	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.35	103.29	0.053%	-0.171%	3.934%	24.886%	4.21	5.64	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.77	110.92	-0.132%	-0.074%	-1.084%	25.651%	4.24	5.78	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	103.68	103.72	-0.032%	-0.127%	4.523%	26.954%	4.41	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.41	104.47	-0.054%	-0.137%	-0.192%	28.786%	4.47	6.60	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.88	106.87	0.010%	-0.714%	3.514%	27.965%	5.11	8.91	8.47