

Irish Stock Exchange Daily Bond Index Report

Monday 31 December, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 31-Dec-2012	Previous Close Value 28-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	103.96	0.097%	-0.47%	2.29%	21.47%	4.06%	4.97	4.77	4.16
All Bond Index (Return)	154.41	154.21	0.132%	-0.07%	3.43%	27.17%	54.41%	4.97	4.77	4.16
Under 3 Bond Index (Clean)	100.99	100.96	0.028%	-0.32%	-0.27%	7.04%	0.99%	1.01	0.99	1.48
Under 3 Bond Index (Return)	140.74	140.66	0.061%	0.05%	0.82%	12.43%	40.74%	1.01	0.99	1.48
Under 5 Bond Index (Clean)	107.12	107.11	0.007%	-0.49%	0.44%	10.97%	7.12%	2.13	2.08	2.46
Under 5 Bond Index (Return)	150.20	150.14	0.042%	-0.12%	1.55%	16.30%	50.20%	2.13	2.08	2.46
Under 10 Bond Index (Clean)	104.66	104.51	0.141%	-0.34%	2.32%	20.46%	4.66%	4.35	4.19	3.84
Under 10 Bond Index (Return)	151.49	151.22	0.174%	0.05%	3.44%	26.04%	51.49%	4.35	4.19	3.84
5 Plus Bond Index (Clean)	104.05	103.89	0.147%	-0.46%	3.26%	28.03%	4.05%	6.53	6.25	4.46
5 Plus Bond Index (Return)	159.38	159.09	0.182%	-0.05%	4.58%	34.12%	59.38%	6.53	6.25	4.46
10 Plus Bond Index (Clean)	103.08	103.27	-0.182%	-1.32%	2.09%	29.29%	3.08%	8.90	8.47	5.13
10 Plus Bond Index (Return)	163.73	163.95	-0.133%	-0.85%	3.38%	35.63%	63.73%	8.90	8.47	5.13

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	101.20	3.52	257	104.72	0.00	5,116	5,177	5357
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.52	3.85	351	106.36	0.00	7,599	7,790	8082
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.05	4.12	334	110.16	0.00	3,640	3,860	4010
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.30	3.03	132	116.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.54	3.24	257	109.78	0.00	10,176	10,841	11171
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.55	1.12	74	110.67	0.00	3,929	4,305	4348
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.48	0.91	74	105.39	0.00	9,276	9,691	9775
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.19	2.36	196	103.55	0.00	7,700	7,791	7973
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.76	1.20	74	110.95	0.00	6,782	7,443	7524
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	100.79	3.17	257	103.96	0.00	11,809	11,902	12277
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	103.65	1.01	74	104.66	0.00	9,052	9,382	9474
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.40	4.34	293	106.74	0.00	11,745	12,028	12537

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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%	16.20%	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%	12.10%	4.90%					4.30%	23.00%	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%		13.50%	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%				10.60%			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	8.30%			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	13.30%				20.70%	100.00%			13.50%				21.00%	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 31-Dec-2012	Previous Index Price 28-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	101.20	101.23	-0.035%	-0.416%	-0.809%	4.037%	0.77	0.29	0.28
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.52	102.44	0.073%	-0.054%	0.054%	9.695%	1.52	0.99	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.05	106.03	0.019%	-0.721%	-0.132%		1.58	2.00	1.97
IE0004680173	0468017	8.25 Treas Bnd 2015	113.30	113.23	0.063%	-0.445%	0.596%	12.787%	2.90	2.42	2.35
IE0006857530	0685753	4.6 Treas Bnd 2016	106.54	106.56	-0.023%	-0.534%	1.474%	18.527%	2.50	3.04	2.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.55	109.55	0.000%	-1.084%	1.207%		3.31	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.48	104.07	0.394%	0.038%	4.269%	27.653%	3.63	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.19	101.02	0.163%	-0.345%	3.034%	25.847%	4.18	5.63	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.76	109.62	0.120%	-0.366%	3.160%	26.187%	4.21	5.78	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	100.79	100.55	0.242%	-0.233%	3.713%	28.377%	4.37	6.18	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.65	103.44	0.205%	-0.303%	3.782%	29.444%	4.43	6.60	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.40	102.59	-0.182%	-1.320%	2.089%	29.292%	5.13	8.90	8.47

Return Price Performance			Index Price 31-Dec-2012	Previous Index Price 28-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	104.71	0.007%	0.003%	0.444%	3.912%	0.77	0.29	0.28
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.36	106.25	0.102%	0.269%	1.032%	9.336%	1.52	0.99	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.16	110.11	0.052%	-0.351%	0.934%		1.58	2.00	1.97
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	116.21	0.101%	0.157%	2.448%	12.413%	2.90	2.42	2.35
IE0006857530	0685753	4.6 Treas Bnd 2016	109.78	109.76	0.013%	-0.165%	2.553%	17.899%	2.50	3.04	2.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.67	110.62	0.041%	-0.658%	1.434%		3.31	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.39	104.94	0.426%	0.402%	0.885%	27.367%	3.63	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.55	103.35	0.194%	0.023%	4.136%	25.129%	4.18	5.63	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.95	110.77	0.162%	0.088%	-0.923%	25.855%	4.21	5.78	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	103.96	103.68	0.269%	0.142%	4.805%	27.296%	4.37	6.18	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.66	104.41	0.242%	0.105%	0.050%	29.098%	4.43	6.60	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.74	106.88	-0.133%	-0.846%	3.376%	27.795%	5.13	8.90	8.47