

# Irish Stock Exchange Weekly Bond Index Report

Friday 14 December, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 14-Dec-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 7-Dec-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	103.48	-0.50%	-1.02%	1.73%	20.80%	3.48%	5.00	4.79	4.27
All Bond Index (Return)	153.26	-0.40%	-0.82%	2.66%	26.22%	53.26%	5.00	4.79	4.27
Under 3 Bond Index (Clean)	101.05	-0.13%	-0.26%	-0.21%	7.10%	1.05%	1.05	1.03	1.54
Under 3 Bond Index (Return)	140.55	-0.04%	-0.09%	0.69%	12.28%	40.55%	1.05	1.03	1.54
Under 5 Bond Index (Clean)	107.01	-0.40%	-0.60%	0.34%	10.85%	7.01%	2.17	2.12	2.55
Under 5 Bond Index (Return)	149.75	-0.30%	-0.42%	1.24%	15.94%	49.75%	2.17	2.12	2.55
Under 10 Bond Index (Clean)	104.07	-0.48%	-0.89%	1.75%	19.78%	4.07%	4.38	4.21	3.98
Under 10 Bond Index (Return)	150.35	-0.38%	-0.71%	2.67%	25.09%	50.35%	4.38	4.21	3.98
5 Plus Bond Index (Clean)	103.22	-0.56%	-1.25%	2.44%	27.02%	3.22%	6.57	6.28	4.59
5 Plus Bond Index (Return)	157.80	-0.46%	-1.05%	3.54%	32.79%	57.80%	6.57	6.28	4.59
10 Plus Bond Index (Clean)	102.56	-0.65%	-1.82%	1.57%	28.64%	2.56%	8.93	8.49	5.19
10 Plus Bond Index (Return)	162.55	-0.53%	-1.56%	2.63%	34.66%	62.55%	8.93	8.49	5.19

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.44	3.29	240	104.73	0.00	5,116	5,190	5358
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.48	3.66	334	106.14	0.00	7,599	7,787	8065
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.06	3.91	317	109.97	0.00	3,630	3,850	3992
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.36	2.66	116	116.02	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.17	3.03	240	109.19	0.00	10,168	10,795	11103
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.39	0.86	57	110.25	0.00	3,914	4,282	4315
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.46	0.70	57	104.16	0.00	9,268	9,589	9654
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.39	2.16	179	102.55	0.00	7,700	7,730	7896
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.88	0.92	57	109.80	0.00	6,778	7,379	7442
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.97	2.96	240	102.93	0.00	11,809	11,806	12155
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.66	0.78	57	103.44	0.00	9,052	9,293	9363
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	101.89	4.08	276	105.97	0.00	11,745	11,967	12446

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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%	16.30%	6.70%					5.80%	30.80%	16.30%	6.80%				
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%	24.60%	10.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.90%	12.10%	5.00%					4.30%	22.90%	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%		33.80%	13.90%					12.10%		33.80%	14.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.80%		13.40%	5.50%					4.70%		13.10%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.30%	16.60%				10.50%			12.20%	16.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	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	13.30%				20.70%	100.00%			13.60%				21.10%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Dec-2012	Week to Date 7-Dec-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.44	-0.11%	-0.17%	-0.57%	4.29%	0.58	0.33	0.33
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.48	-0.11%	-0.09%	0.02%	9.65%	1.65	1.04	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.06	-0.19%	-0.71%	-0.12%		1.63	2.05	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	113.36	-0.31%	-0.39%	0.65%	12.85%	2.95	2.46	2.39
IE0006857530	0685753	4.6 Treas Bnd 2016	106.17	-0.68%	-0.88%	1.12%	18.11%	2.64	3.08	3.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.39	-0.75%	-1.23%	1.06%		3.36	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.46	-0.65%	-0.94%	3.25%	26.41%	3.83	5.23	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.39	-0.55%	-1.13%	2.22%	24.86%	4.33	5.67	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.88	-0.56%	-1.16%	2.34%	25.18%	4.37	5.82	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	99.97	-0.47%	-1.04%	2.87%	27.33%	4.50	6.22	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.66	-0.46%	-1.26%	2.79%	28.21%	4.59	6.64	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	101.89	-0.65%	-1.82%	1.57%	28.64%	5.19	8.93	8.49

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Dec-2012	Week to Date 7-Dec-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.73	-0.01%	0.02%	0.46%	3.93%	0.58	0.33	0.33
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.14	-0.03%	0.06%	0.82%	9.11%	1.65	1.04	1.02
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.97	-0.11%	-0.53%	0.75%		1.63	2.05	2.01
IE0004680173	0468017	8.25 Treas Bnd 2015	116.02	-0.16%	-0.11%	2.18%	12.12%	2.95	2.46	2.39
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	-0.58%	-0.70%	2.01%	17.27%	2.64	3.08	3.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.25	-0.65%	-1.03%	1.05%		3.36	4.36	4.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.16	-0.56%	-0.77%	-0.29%	25.88%	3.83	5.23	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.55	-0.46%	-0.94%	3.13%	23.92%	4.33	5.67	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.80	-0.46%	-0.95%	-1.95%	24.55%	4.37	5.82	5.57
IE0034074488	3407448	4.5 Treas Bnd 2020	102.93	-0.38%	-0.85%	3.77%	26.03%	4.50	6.22	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.44	-0.37%	-1.07%	-1.12%	27.59%	4.59	6.64	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.97	-0.53%	-1.56%	2.63%	26.87%	5.19	8.93	8.49