

Irish Stock Exchange Weekly Bond Index Report

Friday 21 December, 2012

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Bond Indices Performance

Index	Close Value 21-Dec-2012	Week to Date 14-Dec-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	104.09	0.59%	-0.44%	2.33%	21.51%	4.09%	4.98	4.78	4.15	
All Bond Index (Return)	154.27	0.66%	-0.17%	3.34%	27.05%	54.27%	4.98	4.78	4.15	
Under 3 Bond Index (Clean)	101.06	0.01%	-0.25%	-0.20%	7.11%	1.06%	1.02	1.00	1.45	
Under 3 Bond Index (Return)	140.68	0.09%	0.00%	0.78%	12.38%	40.68%	1.02	1.00	1.45	
Under 5 Bond Index (Clean)	107.24	0.22%	-0.38%	0.56%	11.10%	7.24%	2.14	2.09	2.42	
Under 5 Bond Index (Return)	150.19	0.29%	-0.13%	1.54%	16.29%	50.19%	2.14	2.09	2.42	
Under 10 Bond Index (Clean)	104.65	0.56%	-0.34%	2.32%	20.45%	4.65%	4.36	4.20	3.85	
Under 10 Bond Index (Return)	151.30	0.63%	-0.08%	3.31%	25.88%	51.30%	4.36	4.20	3.85	
5 Plus Bond Index (Clean)	104.04	0.79%	-0.47%	3.25%	28.02%	4.04%	6.55	6.27	4.46	
5 Plus Bond Index (Return)	159.16	0.86%	-0.19%	4.43%	33.93%	59.16%	6.55	6.27	4.46	
10 Plus Bond Index (Clean)	103.36	0.78%	-1.05%	2.37%	29.65%	3.36%	8.92	8.48	5.10	
10 Plus Bond Index (Return)	163.93	0.85%	-0.72%	3.50%	35.80%	63.93%	8.92	8.48	5.10	

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	101.28	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%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Dec-2012	Week to Date 14-Dec-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.28	-0.16%	-0.33%	-0.72%	4.13%	0.64	0.30	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	0.12%	0.03%	0.14%	9.79%	1.46	1.00	0.99
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.05	-0.01%	-0.72%	-0.13%		1.59	2.01	1.98
IE0004680173	0468017	8.25 Treas Bnd 2015	113.28	-0.07%	-0.46%	0.58%	12.77%	2.93	2.43	2.36
IE0006857530	0685753	4.6 Treas Bnd 2016	106.61	0.42%	-0.46%	1.54%	18.61%	2.48	3.05	2.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.98	0.54%	-0.69%	1.61%		3.22	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.28	0.79%	-0.15%	4.07%	27.41%	3.67	5.20	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.05	0.66%	-0.48%	2.90%	25.68%	4.21	5.64	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.88	0.92%	-0.25%	3.28%	26.33%	4.20	5.79	5.55
IE0034074488	3407448	4.5 Treas Bnd 2020	100.67	0.70%	-0.35%	3.59%	28.22%	4.39	6.19	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.59	0.91%	-0.36%	3.72%	29.37%	4.44	6.61	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.68	0.78%	-1.05%	2.37%	29.65%	5.10	8.92	8.48

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Dec-2012	Week to Date 14-Dec-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.67	-0.06%	-0.04%	0.40%	3.86%	0.64	0.30	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.34	0.19%	0.25%	1.01%	9.32%	1.46	1.00	0.99
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.05	0.07%	-0.46%	0.83%		1.59	2.01	1.98
IE0004680173	0468017	8.25 Treas Bnd 2015	116.10	0.07%	-0.04%	2.25%	12.19%	2.93	2.43	2.36
IE0006857530	0685753	4.6 Treas Bnd 2016	109.72	0.49%	-0.21%	2.50%	17.84%	2.48	3.05	2.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.95	0.64%	-0.40%	1.69%		3.22	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.07	0.87%	0.10%	0.58%	26.98%	3.67	5.20	5.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.29	0.73%	-0.22%	3.88%	24.82%	4.21	5.64	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.92	1.02%	0.06%	-0.95%	25.82%	4.20	5.79	5.55
IE0034074488	3407448	4.5 Treas Bnd 2020	103.72	0.76%	-0.10%	4.56%	26.99%	4.39	6.19	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.47	0.99%	-0.08%	-0.14%	28.86%	4.44	6.61	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.87	0.85%	-0.72%	3.50%	27.95%	5.10	8.92	8.48