

Irish Stock Exchange Weekly 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	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 21-Dec-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	103.96	-0.13%	-0.56%	2.20%	21.35%	3.96%	4.97	4.77	4.18
All Bond Index (Return)	154.21	-0.04%	-0.21%	3.30%	27.00%	54.21%	4.97	4.77	4.18
Under 3 Bond Index (Clean)	100.96	-0.10%	-0.35%	-0.30%	7.01%	0.96%	1.01	1.00	1.52
Under 3 Bond Index (Return)	140.66	-0.01%	-0.01%	0.76%	12.36%	40.66%	1.01	1.00	1.52
Under 5 Bond Index (Clean)	107.11	-0.12%	-0.50%	0.44%	10.96%	7.11%	2.14	2.08	2.47
Under 5 Bond Index (Return)	150.14	-0.03%	-0.16%	1.50%	16.25%	50.14%	2.14	2.08	2.47
Under 10 Bond Index (Clean)	104.51	-0.14%	-0.48%	2.18%	20.29%	4.51%	4.35	4.19	3.88
Under 10 Bond Index (Return)	151.22	-0.05%	-0.13%	3.26%	25.82%	51.22%	4.35	4.19	3.88
5 Plus Bond Index (Clean)	103.89	-0.14%	-0.60%	3.11%	27.85%	3.89%	6.54	6.26	4.49
5 Plus Bond Index (Return)	159.09	-0.04%	-0.24%	4.39%	33.88%	59.09%	6.54	6.26	4.49
10 Plus Bond Index (Clean)	103.27	-0.09%	-1.14%	2.27%	29.53%	3.27%	8.91	8.47	5.11
10 Plus Bond Index (Return)	163.95	0.01%	-0.71%	3.51%	35.81%	63.95%	8.91	8.47	5.11

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	101.23	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 Weekly 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%

Irish Stock Exchange Weekly 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Dec-2012	Week to Date 21-Dec-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.23	-0.05%	-0.38%	-0.77%	4.07%	0.69	0.29	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.44	-0.16%	-0.13%	-0.02%	9.61%	1.60	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.03	-0.02%	-0.74%	-0.15%		1.59	2.00	1.97
IE0006857530	0685753	4.6 Treas Bnd 2016	106.56	-0.05%	-0.51%	1.50%	18.55%	2.49	3.04	2.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.55	-0.39%	-1.08%	1.21%		3.31	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.07	-0.21%	-0.35%	3.86%	27.15%	3.70	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.02	-0.03%	-0.51%	2.87%	25.64%	4.21	5.64	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.62	-0.24%	-0.49%	3.04%	26.04%	4.24	5.78	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	100.55	-0.12%	-0.47%	3.46%	28.07%	4.41	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	103.44	-0.15%	-0.51%	3.57%	29.18%	4.47	6.60	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.59	-0.09%	-1.14%	2.27%	29.53%	5.11	8.91	8.47

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Dec-2012	Week to Date 21-Dec-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.71	0.04%	0.00%	0.44%	3.90%	0.69	0.29	0.29
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.25	-0.08%	0.17%	0.93%	9.22%	1.60	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.11	0.06%	-0.40%	0.88%		1.59	2.00	1.97
IE0006857530	0685753	4.6 Treas Bnd 2016	109.76	0.03%	-0.18%	2.54%	17.88%	2.49	3.04	2.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.62	-0.29%	-0.70%	1.39%		3.31	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.94	-0.12%	-0.02%	0.46%	26.83%	3.70	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.35	0.05%	-0.17%	3.93%	24.89%	4.21	5.64	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.77	-0.13%	-0.07%	-1.08%	25.65%	4.24	5.78	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	103.68	-0.03%	-0.13%	4.52%	26.95%	4.41	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.41	-0.05%	-0.14%	-0.19%	28.79%	4.47	6.60	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.88	0.01%	-0.71%	3.51%	27.96%	5.11	8.91	8.47