

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 January, 2012

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

Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	99.87	3.25	304	103.11	0.00	5,545	5,538	5718
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.80	2.28	95	103.08	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	97.18	3.56	260	100.74	0.00	6,028	5,858	6072
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	93.47	3.87	353	97.34	0.00	11,870	11,095	11554
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	100.42	3.09	135	103.51	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	90.07	3.28	260	93.35	0.00	10,201	9,188	9523
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	82.36	0.95	77	83.31	0.00	9,296	7,656	7744
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	80.57	2.40	199	82.97	0.00	7,700	6,204	6388
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	87.54	1.25	77	88.79	0.00	6,770	5,926	6011
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	78.92	3.21	260	82.13	0.00	11,852	9,354	9734
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	80.75	1.06	77	81.80	0.00	7,738	6,248	6330
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	79.43	4.38	296	83.81	0.00	8,284	6,580	6943

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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				
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	Yes	Yes	Yes	Yes	No	No	7.50%	24.60%	17.50%	8.30%					7.50%	24.50%	17.40%	8.30%				
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%					0.00%	0.10%	0.10%	0.00%				
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.00%	26.00%	18.50%	8.70%					8.00%	26.00%	18.50%	8.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.10%	49.30%	35.00%	16.50%					15.20%	49.50%	35.10%	16.70%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%		0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.50%		29.00%	13.70%					12.50%		29.00%	13.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.40%	18.20%				10.20%			11.20%	17.90%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.20%	14.80%				8.40%			9.20%	14.80%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			8.80%	14.10%				7.90%			8.70%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.70%			13.90%	22.30%				12.80%			14.10%	22.60%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.90%				8.30%			9.20%	14.70%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	8.90%				15.70%	100.00%			9.10%				16.10%	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 03-Jan-2012	Previous Index Price 30-Dec-2011	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	99.87	99.90	-0.038%	-0.038%	2.376%	-0.038%	4.59	0.16	0.15
IE0004617266	0461726	8.75 Cap Stock 2012	100.80	101.28	-0.468%	-0.468%	-3.448%	-0.468%	7.58	0.71	0.69
IE0031256328	3125632	5.0 Treasury Bond 2013	97.18	97.06	0.132%	0.132%	-0.259%	0.132%	7.35	1.23	1.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	93.47	93.48	-0.005%	-0.005%	0.733%	-0.005%	7.60	1.91	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	100.42	100.06	0.352%	0.352%	-1.255%	0.352%	8.09	3.18	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	90.07	89.09	1.106%	1.106%	4.212%	1.106%	7.38	3.83	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	82.36	81.38	1.210%	1.210%	7.327%	1.210%	7.96	5.84	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	80.57	79.82	0.943%	0.943%	8.905%	0.943%	7.95	6.21	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	87.54	86.78	0.879%	0.879%	7.018%	0.879%	8.11	6.27	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	78.92	78.12	1.034%	1.034%	9.589%	1.034%	8.08	6.65	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	80.75	80.14	0.761%	0.761%	9.584%	0.761%	8.15	7.04	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	79.43	78.54	1.140%	1.140%	10.959%	1.140%	7.97	8.81	8.16

Return Price Performance			Index Price 03-Jan-2012	Previous Index Price 30-Dec-2011	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.11	103.03	0.078%	0.078%	2.332%	0.078%	4.59	0.16	0.15
IE0004617266	0461726	8.75 Cap Stock 2012	103.08	103.29	-0.202%	-0.202%	-3.308%	-0.202%	7.58	0.71	0.69
IE0031256328	3125632	5.0 Treasury Bond 2013	100.74	100.47	0.277%	0.277%	-0.210%	0.277%	7.35	1.23	1.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.34	97.22	0.118%	0.118%	0.737%	0.118%	7.60	1.91	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	103.51	102.93	0.564%	0.564%	-1.153%	0.564%	8.09	3.18	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	93.35	92.22	1.219%	1.219%	4.102%	1.219%	7.38	3.83	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.31	82.19	1.364%	1.364%	7.289%	1.364%	7.96	5.84	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	82.97	82.08	1.078%	1.078%	8.675%	1.078%	7.95	6.21	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	88.79	87.85	1.070%	1.070%	6.975%	1.070%	8.11	6.27	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	82.13	81.19	1.162%	1.162%	9.235%	1.162%	8.08	6.65	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.80	81.04	0.939%	0.939%	9.509%	0.939%	8.15	7.04	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	83.81	82.75	1.279%	1.279%	10.391%	1.279%	7.97	8.81	8.16