

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 January, 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 04-Jan-2012	Previous Close Value 03-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	86.27	85.94	0.387%	1.11%	1.11%	1.11%	-13.73%	4.73	4.39	7.84
All Bond Index (Return)	122.35	121.87	0.390%	1.25%	1.25%	1.25%	22.35%	4.73	4.39	7.84
Under 3 Bond Index (Clean)	94.61	94.34	0.295%	0.32%	0.32%	0.32%	-5.39%	1.30	1.21	7.23
Under 3 Bond Index (Return)	125.59	125.22	0.296%	0.45%	0.45%	0.45%	25.59%	1.30	1.21	7.23
Under 5 Bond Index (Clean)	96.96	96.58	0.393%	0.73%	0.73%	0.73%	-3.04%	2.03	1.89	7.22
Under 5 Bond Index (Return)	129.79	129.28	0.391%	0.85%	0.85%	0.85%	29.79%	2.03	1.89	7.22
Under 10 Bond Index (Clean)	87.49	87.16	0.369%	1.05%	1.05%	1.05%	-12.52%	4.32	4.01	7.83
Under 10 Bond Index (Return)	121.09	120.64	0.372%	1.19%	1.19%	1.19%	21.09%	4.32	4.01	7.83
5 Plus Bond Index (Clean)	82.00	81.69	0.383%	1.39%	1.39%	1.39%	-18.00%	6.79	6.29	7.98
5 Plus Bond Index (Return)	119.98	119.52	0.388%	1.55%	1.55%	1.55%	19.98%	6.79	6.29	7.98
10 Plus Bond Index (Clean)	80.41	79.96	0.573%	1.72%	1.72%	1.72%	-19.59%	8.82	8.17	7.91
10 Plus Bond Index (Return)	121.81	121.13	0.561%	1.85%	1.85%	1.85%	21.81%	8.82	8.17	7.91

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	100.00	3.26	305	103.26	0.00	5,545	5,545	5726
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.09	2.30	96	103.39	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	97.57	3.58	261	101.15	0.00	6,028	5,881	6097
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	93.77	3.88	354	97.65	0.00	11,868	11,131	11591
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	100.81	3.12	136	103.93	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	90.64	3.29	261	93.93	0.00	10,200	9,247	9582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	82.61	0.96	78	83.57	0.00	9,296	7,679	7768
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	80.83	2.41	200	83.24	0.00	7,700	6,224	6409
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	87.85	1.26	78	89.11	0.00	6,767	5,947	6032
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	79.18	3.22	261	82.40	0.00	11,852	9,385	9766
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	81.12	1.07	78	82.19	0.00	7,708	6,277	6360
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	79.89	4.39	297	84.28	0.00	8,284	6,618	6982

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 January, 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				
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	Yes	Yes	Yes	Yes	No	No	7.50%	24.60%	17.40%	8.20%					7.50%	24.40%	17.30%	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%	26.10%	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	15.00%	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%		29.10%	13.70%					12.60%		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%	22.50%			
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%

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 January, 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			Index Price 04-Jan-2012	Previous Index Price 03-Jan-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	100.00	99.87	0.135%	0.097%	0.097%	0.097%	3.78	0.15	0.15
IE0004617266	0461726	8.75 Cap Stock 2012	101.09	100.80	0.282%	-0.188%	-0.188%	-0.188%	7.16	0.70	0.68
IE0031256328	3125632	5.0 Treasury Bond 2013	97.57	97.18	0.401%	0.534%	0.534%	0.534%	7.03	1.23	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	93.77	93.47	0.319%	0.313%	0.313%	0.313%	7.44	1.90	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	100.81	100.42	0.390%	0.744%	0.744%	0.744%	7.96	3.18	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	90.64	90.07	0.633%	1.746%	1.746%	1.746%	7.21	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	82.61	82.36	0.297%	1.511%	1.511%	1.511%	7.91	5.83	5.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	80.83	80.57	0.319%	1.265%	1.265%	1.265%	7.90	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	87.85	87.54	0.348%	1.231%	1.231%	1.231%	8.06	6.27	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	79.18	78.92	0.329%	1.367%	1.367%	1.367%	8.04	6.65	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.12	80.75	0.464%	1.229%	1.229%	1.229%	8.08	7.04	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	79.89	79.43	0.573%	1.719%	1.719%	1.719%	7.91	8.82	8.17

Return Price Performance			Index Price 04-Jan-2012	Previous Index Price 03-Jan-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.26	103.11	0.142%	0.219%	0.219%	0.219%	3.78	0.15	0.15
IE0004617266	0461726	8.75 Cap Stock 2012	103.39	103.08	0.299%	0.096%	0.096%	0.096%	7.16	0.70	0.68
IE0031256328	3125632	5.0 Treasury Bond 2013	101.15	100.74	0.401%	0.679%	0.679%	0.679%	7.03	1.23	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.65	97.34	0.317%	0.436%	0.436%	0.436%	7.44	1.90	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	103.93	103.51	0.401%	0.968%	0.968%	0.968%	7.96	3.18	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	93.93	93.35	0.623%	1.850%	1.850%	1.850%	7.21	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.57	83.31	0.308%	1.677%	1.677%	1.677%	7.91	5.83	5.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.24	82.97	0.325%	1.407%	1.407%	1.407%	7.90	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.11	88.79	0.362%	1.435%	1.435%	1.435%	8.06	6.27	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	82.40	82.13	0.331%	1.497%	1.497%	1.497%	8.04	6.65	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	82.19	81.80	0.474%	1.418%	1.418%	1.418%	8.08	7.04	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	84.28	83.81	0.561%	1.847%	1.847%	1.847%	7.91	8.82	8.17