

Irish Stock Exchange Daily Bond Index Report

Thursday 5 January, 2012

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Bond Indices Performance

Index	Close Value 05-Jan-2012	Previous Close Value 04-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	86.75	86.27	0.558%	1.67%	1.67%	1.67%	-13.25%	4.74	4.40	7.72
All Bond Index (Return)	123.02	122.35	0.554%	1.81%	1.81%	1.81%	23.02%	4.74	4.40	7.72
Under 3 Bond Index (Clean)	94.69	94.61	0.079%	0.40%	0.40%	0.40%	-5.31%	1.29	1.21	7.18
Under 3 Bond Index (Return)	125.71	125.59	0.088%	0.54%	0.54%	0.54%	25.71%	1.29	1.21	7.18
Under 5 Bond Index (Clean)	97.15	96.96	0.199%	0.93%	0.93%	0.93%	-2.85%	2.03	1.89	7.13
Under 5 Bond Index (Return)	130.05	129.79	0.203%	1.05%	1.05%	1.05%	30.05%	2.03	1.89	7.13
Under 10 Bond Index (Clean)	87.94	87.49	0.517%	1.57%	1.57%	1.57%	-12.06%	4.33	4.02	7.70
Under 10 Bond Index (Return)	121.71	121.09	0.516%	1.71%	1.71%	1.71%	21.71%	4.33	4.02	7.70
5 Plus Bond Index (Clean)	82.68	82.00	0.828%	2.23%	2.23%	2.23%	-17.32%	6.80	6.30	7.85
5 Plus Bond Index (Return)	120.97	119.98	0.822%	2.39%	2.39%	2.39%	20.97%	6.80	6.30	7.85
10 Plus Bond Index (Clean)	81.19	80.41	0.964%	2.70%	2.70%	2.70%	-18.81%	8.84	8.20	7.80
10 Plus Bond Index (Return)	122.94	121.81	0.932%	2.80%	2.80%	2.80%	22.94%	8.84	8.20	7.80

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	3.27	306	103.27	0.00	5,545	5,545	5726
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.26	2.33	97	103.58	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	97.66	3.59	262	101.25	0.00	6,028	5,886	6103
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	93.88	3.89	355	97.77	0.00	11,868	11,141	11603
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	101.67	3.14	137	104.81	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.08	3.30	262	94.38	0.00	10,200	9,291	9628
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	83.37	0.97	79	84.34	0.00	9,296	7,750	7840
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	81.46	2.42	201	83.88	0.00	7,700	6,272	6459
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	88.42	1.28	79	89.70	0.00	6,767	5,983	6069
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	79.85	3.23	262	83.08	0.00	11,852	9,465	9847
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	81.73	1.08	79	82.81	0.00	7,708	6,300	6383
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	80.66	4.41	298	85.06	0.00	8,284	6,681	7047

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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%	24.50%	17.40%	8.20%					7.50%	24.40%	17.30%	8.20%				
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	7.90%	26.10%	18.50%	8.70%					8.00%	26.00%	18.40%	8.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.00%	49.30%	34.90%	16.50%					15.10%	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%					12.50%		29.10%	13.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.50%	18.30%				10.20%			11.30%	18.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.30%	14.80%				8.40%			9.30%	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%			14.00%	22.30%				12.80%			14.10%	22.60%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.80%				8.30%			9.20%	14.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.00%				15.70%	100.00%			9.20%				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 05-Jan-2012	Previous Index Price 04-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	100.00	0.000%	0.097%	0.097%	0.097%	3.78	0.15	0.15
IE0004617266	0461726	8.75 Cap Stock 2012	101.26	101.09	0.169%	-0.019%	-0.019%	-0.019%	6.91	0.70	0.68
IE0031256328	3125632	5.0 Treasury Bond 2013	97.66	97.57	0.089%	0.623%	0.623%	0.623%	6.96	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	93.88	93.77	0.114%	0.428%	0.428%	0.428%	7.38	1.89	1.76
IE0004680173	0468017	8.25 Treas Bond 2015	101.67	100.81	0.856%	1.606%	1.606%	1.606%	7.68	3.18	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	91.08	90.64	0.489%	2.243%	2.243%	2.243%	7.08	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.37	82.61	0.922%	2.448%	2.448%	2.448%	7.74	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	81.46	80.83	0.786%	2.061%	2.061%	2.061%	7.77	6.20	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	88.42	87.85	0.651%	1.890%	1.890%	1.890%	7.95	6.27	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	79.85	79.18	0.846%	2.225%	2.225%	2.225%	7.91	6.65	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.73	81.12	0.752%	1.990%	1.990%	1.990%	7.97	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	80.66	79.89	0.964%	2.699%	2.699%	2.699%	7.80	8.84	8.20

Return Price Performance			Index Price 05-Jan-2012	Previous Index Price 04-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	103.27	103.26	0.011%	0.230%	0.230%	0.230%	3.78	0.15	0.15
IE0004617266	0461726	8.75 Cap Stock 2012	103.58	103.39	0.189%	0.285%	0.285%	0.285%	6.91	0.70	0.68
IE0031256328	3125632	5.0 Treasury Bond 2013	101.25	101.15	0.100%	0.779%	0.779%	0.779%	6.96	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.77	97.65	0.121%	0.557%	0.557%	0.557%	7.38	1.89	1.76
IE0004680173	0468017	8.25 Treas Bond 2015	104.81	103.93	0.853%	1.828%	1.828%	1.828%	7.68	3.18	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	94.38	93.93	0.484%	2.343%	2.343%	2.343%	7.08	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.34	83.57	0.927%	2.620%	2.620%	2.620%	7.74	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.88	83.24	0.777%	2.195%	2.195%	2.195%	7.77	6.20	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.70	89.11	0.661%	2.106%	2.106%	2.106%	7.95	6.27	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	83.08	82.40	0.829%	2.338%	2.338%	2.338%	7.91	6.65	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	82.81	82.19	0.759%	2.188%	2.188%	2.188%	7.97	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.06	84.28	0.931%	2.795%	2.795%	2.795%	7.80	8.84	8.20