

Irish Stock Exchange Daily Bond Index Report

Friday 6 January, 2012

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Bond Indices Performance

Index	Close Value 06-Jan-2012	Previous Close Value 05-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	86.75	0.005%	1.67%	1.67%	1.67%	-13.25%	4.74	4.40	7.72
All Bond Index (Return)	123.05	123.02	0.019%	1.83%	1.83%	1.83%	23.05%	4.74	4.40	7.72
Under 3 Bond Index (Clean)	94.86	94.69	0.176%	0.57%	0.57%	0.57%	-5.14%	1.29	1.21	7.04
Under 3 Bond Index (Return)	125.93	125.71	0.181%	0.72%	0.72%	0.72%	25.93%	1.29	1.21	7.04
Under 5 Bond Index (Clean)	97.27	97.15	0.120%	1.05%	1.05%	1.05%	-2.73%	2.03	1.89	7.07
Under 5 Bond Index (Return)	130.22	130.05	0.128%	1.18%	1.18%	1.18%	30.22%	2.03	1.89	7.07
Under 10 Bond Index (Clean)	87.94	87.94	0.002%	1.57%	1.57%	1.57%	-12.06%	4.32	4.01	7.70
Under 10 Bond Index (Return)	121.73	121.71	0.016%	1.73%	1.73%	1.73%	21.73%	4.32	4.01	7.70
5 Plus Bond Index (Clean)	82.61	82.68	-0.083%	2.15%	2.15%	2.15%	-17.39%	6.79	6.30	7.87
5 Plus Bond Index (Return)	120.89	120.97	-0.065%	2.32%	2.32%	2.32%	20.89%	6.79	6.30	7.87
10 Plus Bond Index (Clean)	81.21	81.19	0.025%	2.72%	2.72%	2.72%	-18.79%	8.84	8.20	7.80
10 Plus Bond Index (Return)	122.99	122.94	0.041%	2.84%	2.84%	2.84%	22.99%	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	99.92	3.28	307	103.20	0.00	5,545	5,541	5722
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.39	2.35	98	103.74	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	97.93	3.60	263	101.53	0.00	6,028	5,903	6120
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	94.11	3.90	356	98.01	0.00	11,868	11,169	11632
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	101.68	3.16	138	104.85	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.07	3.32	263	94.39	0.00	10,200	9,290	9628
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	83.23	0.99	80	84.21	0.00	9,296	7,737	7828
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	81.39	2.44	202	83.83	0.00	7,700	6,267	6455
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	88.15	1.29	80	89.45	0.00	6,767	5,965	6052
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	79.86	3.24	263	83.10	0.00	11,852	9,465	9849
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	81.72	1.10	80	82.82	0.00	7,708	6,299	6383
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	80.68	4.42	299	85.10	0.00	8,284	6,683	7050

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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%	18.50%	8.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.00%	49.40%	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%					12.50%		29.10%	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%			9.30%	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%	14.90%				8.30%			9.20%	14.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.00%				15.80%	100.00%			9.20%				16.20%	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 06-Jan-2012	Previous Index Price 05-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	99.92	100.00	-0.080%	0.017%	0.017%	0.017%	4.30	0.15	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	101.39	101.26	0.133%	0.115%	0.115%	0.115%	6.71	0.70	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	97.93	97.66	0.276%	0.902%	0.902%	0.902%	6.73	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	94.11	93.88	0.250%	0.679%	0.679%	0.679%	7.25	1.89	1.76
IE0004680173	0468017	8.25 Treas Bond 2015	101.68	101.67	0.012%	1.618%	1.618%	1.618%	7.67	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	91.07	91.08	-0.014%	2.228%	2.228%	2.228%	7.09	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.23	83.37	-0.170%	2.273%	2.273%	2.273%	7.77	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	81.39	81.46	-0.082%	1.977%	1.977%	1.977%	7.78	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	88.15	88.42	-0.302%	1.582%	1.582%	1.582%	8.00	6.26	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	79.86	79.85	0.003%	2.227%	2.227%	2.227%	7.91	6.65	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.72	81.73	-0.012%	1.978%	1.978%	1.978%	7.97	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	80.68	80.66	0.025%	2.725%	2.725%	2.725%	7.80	8.84	8.20

Return Price Performance			Index Price 06-Jan-2012	Previous Index Price 05-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	103.20	103.27	-0.068%	0.162%	0.162%	0.162%	4.30	0.15	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	103.74	103.58	0.153%	0.438%	0.438%	0.438%	6.71	0.70	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	101.53	101.25	0.280%	1.062%	1.062%	1.062%	6.73	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.01	97.77	0.252%	0.811%	0.811%	0.811%	7.25	1.89	1.76
IE0004680173	0468017	8.25 Treas Bond 2015	104.85	104.81	0.033%	1.862%	1.862%	1.862%	7.67	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	94.39	94.38	0.001%	2.344%	2.344%	2.344%	7.09	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.21	84.34	-0.154%	2.461%	2.461%	2.461%	7.77	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.83	83.88	-0.066%	2.128%	2.128%	2.128%	7.78	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.45	89.70	-0.280%	1.820%	1.820%	1.820%	8.00	6.26	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	83.10	83.08	0.017%	2.355%	2.355%	2.355%	7.91	6.65	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	82.82	82.81	0.005%	2.193%	2.193%	2.193%	7.97	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.10	85.06	0.041%	2.837%	2.837%	2.837%	7.80	8.84	8.20