

Irish Stock Exchange Daily Bond Index Report

Monday 9 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	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	99.93	3.31	310	103.24	0.00	5,545	5,541	5725
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.42	2.42	101	103.84	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	97.89	3.64	266	101.53	0.00	6,028	5,900	6120
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	94.49	3.93	359	98.42	0.00	11,868	11,214	11681
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	102.17	3.23	141	105.40	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.20	3.35	266	94.55	0.00	10,200	9,303	9645
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	83.43	1.02	83	84.46	0.00	9,296	7,756	7851
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	81.49	2.47	205	83.96	0.00	7,700	6,275	6465
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	88.62	1.34	83	89.96	0.00	6,767	5,997	6087
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	80.16	3.28	266	83.43	0.00	11,852	9,500	9889
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	81.81	1.14	83	82.94	0.00	7,708	6,306	6393
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	80.65	4.47	302	85.11	0.00	8,284	6,681	7051

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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	7.40%	24.40%	17.30%	8.20%					7.40%	24.30%	17.20%	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%	26.00%	18.40%	8.70%					8.00%	26.00%	18.40%	8.80%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.10%	49.50%	35.10%	16.50%					15.20%	49.60%	35.20%	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%	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	12.80%			14.00%	22.30%				12.90%			14.20%	22.60%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.80%				8.30%			9.10%	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 09-Jan-2012	Previous Index Price 06-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	99.93	99.92	0.010%	0.027%	0.027%	0.027%	4.25	0.15	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	101.42	101.39	0.031%	0.145%	0.145%	0.145%	6.66	0.69	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	97.89	97.93	-0.041%	0.860%	0.860%	0.860%	6.77	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	94.49	94.11	0.404%	1.086%	1.086%	1.086%	7.04	1.89	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	102.17	101.68	0.474%	2.100%	2.100%	2.100%	7.52	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	91.20	91.07	0.143%	2.374%	2.374%	2.374%	7.05	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.43	83.23	0.246%	2.525%	2.525%	2.525%	7.73	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	81.49	81.39	0.123%	2.102%	2.102%	2.102%	7.76	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	88.62	88.15	0.530%	2.120%	2.120%	2.120%	7.91	6.27	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	80.16	79.86	0.376%	2.612%	2.612%	2.612%	7.85	6.65	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.81	81.72	0.104%	2.084%	2.084%	2.084%	7.96	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	80.65	80.68	-0.037%	2.687%	2.687%	2.687%	7.80	8.83	8.19

Return Price Performance			Index Price 09-Jan-2012	Previous Index Price 06-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	103.24	103.20	0.041%	0.203%	0.203%	0.203%	4.25	0.15	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	103.84	103.74	0.099%	0.537%	0.537%	0.537%	6.66	0.69	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	101.53	101.53	0.001%	1.063%	1.063%	1.063%	6.77	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.42	98.01	0.421%	1.235%	1.235%	1.235%	7.04	1.89	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	105.40	104.85	0.525%	2.397%	2.397%	2.397%	7.52	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	94.55	94.39	0.177%	2.525%	2.525%	2.525%	7.05	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.46	84.21	0.287%	2.756%	2.756%	2.756%	7.73	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.96	83.83	0.162%	2.294%	2.294%	2.294%	7.76	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.96	89.45	0.577%	2.408%	2.408%	2.408%	7.91	6.27	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	83.43	83.10	0.406%	2.770%	2.770%	2.770%	7.85	6.65	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	82.94	82.82	0.152%	2.348%	2.348%	2.348%	7.96	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.11	85.10	0.016%	2.854%	2.854%	2.854%	7.80	8.83	8.19