

# Irish Stock Exchange Daily Bond Index Report

Tuesday 10 January, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 10-Jan-2012	Previous Close Value 09-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	87.45	86.93	0.597%	2.49%	2.49%	2.49%	-12.55%	4.73	4.40	7.55
All Bond Index (Return)	124.08	123.35	0.593%	2.68%	2.68%	2.68%	24.08%	4.73	4.40	7.55
Under 3 Bond Index (Clean)	95.71	95.04	0.709%	1.48%	1.48%	1.48%	-4.29%	1.29	1.21	6.34
Under 3 Bond Index (Return)	127.09	126.21	0.695%	1.64%	1.64%	1.64%	27.09%	1.29	1.21	6.34
Under 5 Bond Index (Clean)	98.00	97.44	0.577%	1.81%	1.81%	1.81%	-2.00%	2.02	1.89	6.69
Under 5 Bond Index (Return)	131.23	130.49	0.568%	1.97%	1.97%	1.97%	31.23%	2.02	1.89	6.69
Under 10 Bond Index (Clean)	88.67	88.14	0.599%	2.42%	2.42%	2.42%	-11.33%	4.32	4.02	7.51
Under 10 Bond Index (Return)	122.78	122.06	0.596%	2.60%	2.60%	2.60%	22.78%	4.32	4.02	7.51
5 Plus Bond Index (Clean)	83.31	82.80	0.612%	3.01%	3.01%	3.01%	-16.69%	6.79	6.31	7.74
5 Plus Bond Index (Return)	121.96	121.22	0.611%	3.22%	3.22%	3.22%	21.96%	6.79	6.31	7.74
10 Plus Bond Index (Clean)	81.65	81.18	0.574%	3.28%	3.28%	3.28%	-18.36%	8.84	8.21	7.74
10 Plus Bond Index (Return)	123.70	123.01	0.560%	3.43%	3.43%	3.43%	23.70%	8.84	8.21	7.74

## 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	100.29	3.32	311	103.61	0.00	5,545	5,561	5745
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.20	2.45	102	104.64	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.39	3.66	267	103.05	0.00	6,028	5,991	6211
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	94.92	3.95	360	98.86	0.00	11,868	11,265	11733
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	102.40	3.25	142	105.65	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.43	3.37	267	94.80	0.00	10,200	9,327	9670
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	84.09	1.04	84	85.12	0.00	9,323	7,816	7912
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	81.92	2.48	206	84.40	0.00	7,700	6,308	6499
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	89.16	1.36	84	90.52	0.00	6,767	6,033	6125
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	80.90	3.29	267	84.19	0.00	11,852	9,589	9979
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	81.85	1.15	84	83.00	0.00	7,708	6,309	6398
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	81.11	4.48	303	85.59	0.00	8,284	6,719	7090

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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%	24.20%	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	8.00%	26.20%	18.60%	8.80%					8.00%	26.20%	18.60%	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	12.40%		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%			11.50%	18.30%				10.20%			11.30%	18.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.20%	14.70%				8.40%			9.20%	14.80%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			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%			14.10%	22.40%				12.90%			14.20%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.40%			9.20%	14.70%				8.30%			9.10%	14.50%			
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%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 10-Jan-2012	Previous Index Price 09-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	100.29	99.93	0.360%	0.387%	0.387%	0.387%	1.79	0.14	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	102.20	101.42	0.764%	0.910%	0.910%	0.910%	5.54	0.69	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	99.39	97.89	1.530%	2.404%	2.404%	2.404%	5.49	1.21	1.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	94.92	94.49	0.450%	1.541%	1.541%	1.541%	6.80	1.89	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	102.40	102.17	0.229%	2.334%	2.334%	2.334%	7.44	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	91.43	91.20	0.255%	2.636%	2.636%	2.636%	6.99	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.09	83.43	0.781%	3.326%	3.326%	3.326%	7.59	5.83	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	81.92	81.49	0.524%	2.637%	2.637%	2.637%	7.68	6.20	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.16	88.62	0.613%	2.746%	2.746%	2.746%	7.81	6.27	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	80.90	80.16	0.929%	3.565%	3.565%	3.565%	7.71	6.66	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.85	81.81	0.055%	2.140%	2.140%	2.140%	7.95	7.03	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	81.11	80.65	0.574%	3.276%	3.276%	3.276%	7.74	8.84	8.21

Return Price Performance			Index Price 10-Jan-2012	Previous Index Price 09-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	103.61	103.24	0.359%	0.563%	0.563%	0.563%	1.79	0.14	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	104.64	103.84	0.769%	1.311%	1.311%	1.311%	5.54	0.69	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	103.05	101.53	1.488%	2.567%	2.567%	2.567%	5.49	1.21	1.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.86	98.42	0.443%	1.684%	1.684%	1.684%	6.80	1.89	1.77
IE0004680173	0468017	8.25 Treas Bond 2015	105.65	105.40	0.244%	2.646%	2.646%	2.646%	7.44	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	94.80	94.55	0.259%	2.791%	2.791%	2.791%	6.99	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.12	84.46	0.787%	3.565%	3.565%	3.565%	7.59	5.83	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.40	83.96	0.523%	2.829%	2.829%	2.829%	7.68	6.20	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	90.52	89.96	0.620%	3.043%	3.043%	3.043%	7.81	6.27	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	84.19	83.43	0.909%	3.704%	3.704%	3.704%	7.71	6.66	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	83.00	82.94	0.071%	2.421%	2.421%	2.421%	7.95	7.03	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.59	85.11	0.560%	3.431%	3.431%	3.431%	7.74	8.84	8.21