

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 January, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Jan-2012	Previous Close Value 10-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	87.64	87.45	0.218%	2.72%	2.72%	2.72%	-12.36%	4.75	4.41	7.50
All Bond Index (Return)	124.36	124.08	0.226%	2.91%	2.91%	2.91%	24.36%	4.75	4.41	7.50
Under 3 Bond Index (Clean)	95.65	95.71	-0.068%	1.41%	1.41%	1.41%	-4.35%	1.32	1.24	6.42
Under 3 Bond Index (Return)	127.02	127.09	-0.054%	1.59%	1.59%	1.59%	27.02%	1.32	1.24	6.42
Under 5 Bond Index (Clean)	98.01	98.00	0.012%	1.83%	1.83%	1.83%	-1.99%	2.04	1.91	6.70
Under 5 Bond Index (Return)	131.26	131.23	0.025%	1.99%	1.99%	1.99%	31.26%	2.04	1.91	6.70
Under 10 Bond Index (Clean)	88.87	88.67	0.228%	2.65%	2.65%	2.65%	-11.13%	4.33	4.03	7.46
Under 10 Bond Index (Return)	123.07	122.78	0.235%	2.85%	2.85%	2.85%	23.07%	4.33	4.03	7.46
5 Plus Bond Index (Clean)	83.62	83.31	0.373%	3.40%	3.40%	3.40%	-16.38%	6.79	6.30	7.68
5 Plus Bond Index (Return)	122.42	121.96	0.379%	3.62%	3.62%	3.62%	22.42%	6.79	6.30	7.68
10 Plus Bond Index (Clean)	81.75	81.65	0.130%	3.41%	3.41%	3.41%	-18.25%	8.84	8.20	7.72
10 Plus Bond Index (Return)	123.88	123.70	0.140%	3.58%	3.58%	3.58%	23.88%	8.84	8.20	7.72

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	100.22	3.33	312	103.55	0.00	5,545	5,557	5742
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.87	2.47	103	104.34	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.35	3.67	268	103.02	0.00	6,028	5,988	6209
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	94.84	3.96	361	98.79	0.00	11,873	11,256	11725
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	102.50	3.28	143	105.78	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.63	3.38	268	95.00	0.00	10,200	9,346	9691
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	84.22	1.05	85	85.27	0.00	9,315	7,851	7949
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	82.23	2.50	207	84.73	0.00	7,700	6,332	6524
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	89.31	1.37	85	90.68	0.00	6,767	6,043	6136
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	81.40	3.30	268	84.70	0.00	11,861	9,647	10039
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	82.45	1.16	85	83.61	0.00	7,708	6,355	6445
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	81.21	4.50	304	85.71	0.00	8,284	6,728	7100

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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%	8.10%					7.40%	24.20%	17.20%	8.10%				
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%					15.10%	49.50%	35.10%	16.60%				
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%	13.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			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%	14.70%				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%			14.10%	22.50%				12.90%			14.20%	22.70%			
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 11-Jan-2012	Previous Index Price 10-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	100.22	100.29	-0.070%	0.317%	0.317%	0.317%	2.18	0.13	0.13
IE0004617266	0461726	8.75 Cap Stock 2012	101.87	102.20	-0.322%	0.586%	0.586%	0.586%	5.98	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	99.35	99.39	-0.040%	2.363%	2.363%	2.363%	5.53	1.21	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	94.84	94.92	-0.081%	1.458%	1.458%	1.458%	6.85	1.96	1.83
IE0004680173	0468017	8.25 Treas Bond 2015	102.50	102.40	0.099%	2.434%	2.434%	2.434%	7.41	3.16	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	91.63	91.43	0.210%	2.851%	2.851%	2.851%	6.93	3.81	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.22	84.09	0.161%	3.492%	3.492%	3.492%	7.56	5.82	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	82.23	81.92	0.378%	3.026%	3.026%	3.026%	7.62	6.19	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.31	89.16	0.165%	2.915%	2.915%	2.915%	7.78	6.26	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	81.40	80.90	0.612%	4.199%	4.199%	4.199%	7.61	6.66	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	82.45	81.85	0.731%	2.886%	2.886%	2.886%	7.84	7.03	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	81.21	81.11	0.129%	3.410%	3.410%	3.410%	7.72	8.84	8.20

Return Price Performance			Index Price 11-Jan-2012	Previous Index Price 10-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	103.55	103.61	-0.057%	0.506%	0.506%	0.506%	2.18	0.13	0.13
IE0004617266	0461726	8.75 Cap Stock 2012	104.34	104.64	-0.291%	1.016%	1.016%	1.016%	5.98	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	103.02	103.05	-0.025%	2.541%	2.541%	2.541%	5.53	1.21	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.79	98.86	-0.067%	1.616%	1.616%	1.616%	6.85	1.96	1.83
IE0004680173	0468017	8.25 Treas Bond 2015	105.78	105.65	0.117%	2.767%	2.767%	2.767%	7.41	3.16	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	95.00	94.80	0.217%	3.014%	3.014%	3.014%	6.93	3.81	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.27	85.12	0.173%	3.744%	3.744%	3.744%	7.56	5.82	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.73	84.40	0.382%	3.221%	3.221%	3.221%	7.62	6.19	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	90.68	90.52	0.181%	3.229%	3.229%	3.229%	7.78	6.26	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	84.70	84.19	0.602%	4.328%	4.328%	4.328%	7.61	6.66	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	83.61	83.00	0.736%	3.175%	3.175%	3.175%	7.84	7.03	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.71	85.59	0.140%	3.576%	3.576%	3.576%	7.72	8.84	8.20