

Irish Stock Exchange Daily Bond Index Report

Thursday 12 January, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Jan-2012	Previous Close Value 11-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	88.10	87.64	0.525%	3.26%	3.26%	3.26%	-11.90%	4.75	4.42	7.39
All Bond Index (Return)	125.01	124.36	0.523%	3.45%	3.45%	3.45%	25.01%	4.75	4.42	7.39
Under 3 Bond Index (Clean)	96.20	95.65	0.574%	1.99%	1.99%	1.99%	-3.81%	1.32	1.25	5.96
Under 3 Bond Index (Return)	127.74	127.02	0.564%	2.16%	2.16%	2.16%	27.74%	1.32	1.25	5.96
Under 5 Bond Index (Clean)	98.82	98.01	0.827%	2.67%	2.67%	2.67%	-1.18%	2.05	1.93	6.28
Under 5 Bond Index (Return)	132.32	131.26	0.809%	2.82%	2.82%	2.82%	32.32%	2.05	1.93	6.28
Under 10 Bond Index (Clean)	89.27	88.87	0.450%	3.11%	3.11%	3.11%	-10.73%	4.33	4.03	7.35
Under 10 Bond Index (Return)	123.63	123.07	0.450%	3.31%	3.31%	3.31%	23.63%	4.33	4.03	7.35
5 Plus Bond Index (Clean)	83.87	83.62	0.299%	3.70%	3.70%	3.70%	-16.13%	6.80	6.31	7.64
5 Plus Bond Index (Return)	122.80	122.42	0.306%	3.93%	3.93%	3.93%	22.80%	6.80	6.31	7.64
10 Plus Bond Index (Clean)	82.81	81.75	1.289%	4.74%	4.74%	4.74%	-17.20%	8.87	8.24	7.57
10 Plus Bond Index (Return)	125.41	123.88	1.239%	4.86%	4.86%	4.86%	25.41%	8.87	8.24	7.57

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	3.34	313	103.56	0.00	5,545	5,557	5743
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.61	2.49	104	104.10	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	98.96	3.69	269	102.65	0.00	6,028	5,965	6187
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.14	3.97	362	100.11	0.00	11,873	11,415	11886
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.90	3.30	144	107.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.95	3.39	269	96.34	0.00	10,200	9,481	9827
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	83.99	1.06	86	85.05	0.00	9,315	7,823	7922
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	82.18	2.51	208	84.69	0.00	7,700	6,328	6521
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	89.50	1.39	86	90.89	0.00	6,767	6,056	6150
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	81.44	3.32	269	84.76	0.00	11,861	9,660	10054
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	83.08	1.18	86	84.26	0.00	7,708	6,404	6495
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	82.26	4.51	305	86.77	0.00	8,284	6,814	7188

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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%	24.20%	17.10%	8.10%					7.40%	24.10%	17.10%	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	7.90%	26.00%	18.40%	8.70%					7.90%	26.00%	18.40%	8.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.10%	49.70%	35.20%	16.60%					15.20%	49.90%	35.30%	16.80%				
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	12.60%		29.20%	13.80%					12.60%		29.20%	13.90%				
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%			9.20%	14.70%				8.40%			9.20%	14.70%			
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%	22.40%				12.90%			14.20%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.90%				8.30%			9.20%	14.70%			
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 12-Jan-2012	Previous Index Price 11-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	100.22	-0.002%	0.315%	0.315%	0.315%	2.16	0.13	0.13
IE0004617266	0461726	8.75 Cap Stock 2012	101.61	101.87	-0.253%	0.331%	0.331%	0.331%	6.34	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	98.96	99.35	-0.391%	1.963%	1.963%	1.963%	5.86	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.14	94.84	1.373%	2.851%	2.851%	2.851%	6.11	1.96	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	103.90	102.50	1.364%	3.832%	3.832%	3.832%	6.96	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	92.95	91.63	1.446%	4.339%	4.339%	4.339%	6.55	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.99	84.22	-0.279%	3.204%	3.204%	3.204%	7.62	5.82	5.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	82.18	82.23	-0.061%	2.963%	2.963%	2.963%	7.63	6.19	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.50	89.31	0.211%	3.132%	3.132%	3.132%	7.75	6.26	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	81.44	81.40	0.059%	4.260%	4.260%	4.260%	7.61	6.66	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	83.08	82.45	0.770%	3.679%	3.679%	3.679%	7.73	7.04	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	82.26	81.21	1.289%	4.743%	4.743%	4.743%	7.57	8.87	8.24

Return Price Performance			Index Price 12-Jan-2012	Previous Index Price 11-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	103.56	103.55	0.008%	0.513%	0.513%	0.513%	2.16	0.13	0.13
IE0004617266	0461726	8.75 Cap Stock 2012	104.10	104.34	-0.224%	0.789%	0.789%	0.789%	6.34	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	102.65	103.02	-0.363%	2.169%	2.169%	2.169%	5.86	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.11	98.79	1.329%	2.966%	2.966%	2.966%	6.11	1.96	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	107.20	105.78	1.343%	4.148%	4.148%	4.148%	6.96	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	96.34	95.00	1.407%	4.464%	4.464%	4.464%	6.55	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.05	85.27	-0.262%	3.472%	3.472%	3.472%	7.62	5.82	5.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.69	84.73	-0.045%	3.175%	3.175%	3.175%	7.63	6.19	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	90.89	90.68	0.225%	3.462%	3.462%	3.462%	7.75	6.26	5.81
IE0034074488	3407448	4.5 Treas Bnd 2020	84.76	84.70	0.071%	4.402%	4.402%	4.402%	7.61	6.66	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	84.26	83.61	0.776%	3.976%	3.976%	3.976%	7.73	7.04	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.77	85.71	1.239%	4.859%	4.859%	4.859%	7.57	8.87	8.24