

Irish Stock Exchange Daily Bond Index Report

Friday 13 January, 2012

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Bond Indices Performance

Index	Close Value 13-Jan-2012	Previous Close Value 12-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	88.85	88.10	0.846%	4.13%	4.13%	4.13%	-11.15%	4.76	4.44	7.20
All Bond Index (Return)	126.05	125.01	0.833%	4.31%	4.31%	4.31%	26.05%	4.76	4.44	7.20
Under 3 Bond Index (Clean)	96.64	96.20	0.466%	2.47%	2.47%	2.47%	-3.36%	1.32	1.25	5.60
Under 3 Bond Index (Return)	128.32	127.74	0.460%	2.63%	2.63%	2.63%	28.32%	1.32	1.25	5.60
Under 5 Bond Index (Clean)	99.38	98.82	0.561%	3.24%	3.24%	3.24%	-0.62%	2.05	1.93	6.00
Under 5 Bond Index (Return)	133.05	132.32	0.552%	3.39%	3.39%	3.39%	33.05%	2.05	1.93	6.00
Under 10 Bond Index (Clean)	89.94	89.27	0.742%	3.88%	3.88%	3.88%	-10.07%	4.34	4.05	7.17
Under 10 Bond Index (Return)	124.53	123.63	0.734%	4.07%	4.07%	4.07%	24.53%	4.34	4.05	7.17
5 Plus Bond Index (Clean)	84.76	83.87	1.060%	4.80%	4.80%	4.80%	-15.24%	6.81	6.34	7.48
5 Plus Bond Index (Return)	124.08	122.80	1.045%	5.02%	5.02%	5.02%	24.08%	6.81	6.34	7.48
10 Plus Bond Index (Clean)	84.37	82.81	1.890%	6.72%	6.72%	6.72%	-15.63%	8.91	8.30	7.36
10 Plus Bond Index (Return)	127.68	125.41	1.809%	6.76%	6.76%	6.76%	27.68%	8.91	8.30	7.36

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	100.21	3.36	314	103.56	0.00	5,545	5,556	5742
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.85	2.52	105	104.36	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.68	3.70	270	103.38	0.00	6,028	6,008	6231
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.68	3.98	363	100.66	0.00	11,873	11,479	11951
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.86	3.32	145	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.69	3.40	270	97.09	0.00	10,200	9,556	9903
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	84.55	1.07	87	85.62	0.00	9,315	7,875	7975
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	83.23	2.52	209	85.75	0.00	7,700	6,409	6603
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	90.18	1.41	87	91.59	0.00	6,767	6,102	6197
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	81.98	3.33	270	85.31	0.00	11,861	9,724	10119
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	84.18	1.19	87	85.37	0.00	7,708	6,489	6581
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	83.82	4.53	306	88.34	0.00	8,284	6,943	7318

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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	7.30%	24.10%	17.00%	8.00%					7.30%	24.00%	17.00%	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%	26.10%	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%	49.80%	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	12.50%		29.30%	13.80%					12.60%		29.30%	13.90%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.30%			11.40%	18.10%				10.10%			11.20%	17.80%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.30%	14.70%				8.40%			9.30%	14.70%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			8.80%	14.00%				7.90%			8.70%	13.80%			
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%			9.40%	14.90%				8.40%			9.20%	14.70%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%				15.90%	100.00%			9.30%				16.30%	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 13-Jan-2012	Previous Index Price 12-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	100.21	100.22	-0.013%	0.302%	0.302%	0.302%	2.22	0.13	0.13
IE0004617266	0461726	8.75 Cap Stock 2012	101.85	101.61	0.232%	0.564%	0.564%	0.564%	5.99	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	99.68	98.96	0.728%	2.705%	2.705%	2.705%	5.25	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.68	96.14	0.562%	3.429%	3.429%	3.429%	5.81	1.95	1.85
IE0004680173	0468017	8.25 Treas Bond 2015	104.86	103.90	0.927%	4.794%	4.794%	4.794%	6.66	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	93.69	92.95	0.791%	5.164%	5.164%	5.164%	6.33	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.55	83.99	0.667%	3.892%	3.892%	3.892%	7.50	5.82	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.23	82.18	1.281%	4.282%	4.282%	4.282%	7.41	6.20	5.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	90.18	89.50	0.762%	3.918%	3.918%	3.918%	7.62	6.26	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	81.98	81.44	0.657%	4.945%	4.945%	4.945%	7.50	6.66	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	84.18	83.08	1.324%	5.051%	5.051%	5.051%	7.53	7.05	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	83.82	82.26	1.890%	6.723%	6.723%	6.723%	7.36	8.91	8.30

Return Price Performance			Index Price 13-Jan-2012	Previous Index Price 12-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	103.56	-0.002%	0.511%	0.511%	0.511%	2.22	0.13	0.13
IE0004617266	0461726	8.75 Cap Stock 2012	104.36	104.10	0.251%	1.042%	1.042%	1.042%	5.99	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	103.38	102.65	0.715%	2.899%	2.899%	2.899%	5.25	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.66	100.11	0.550%	3.533%	3.533%	3.533%	5.81	1.95	1.85
IE0004680173	0468017	8.25 Treas Bond 2015	108.18	107.20	0.920%	5.105%	5.105%	5.105%	6.66	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	97.09	96.34	0.776%	5.275%	5.275%	5.275%	6.33	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.62	85.05	0.674%	4.170%	4.170%	4.170%	7.50	5.82	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.75	84.69	1.258%	4.472%	4.472%	4.472%	7.41	6.20	5.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	91.59	90.89	0.768%	4.256%	4.256%	4.256%	7.62	6.26	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	85.31	84.76	0.645%	5.076%	5.076%	5.076%	7.50	6.66	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.37	84.26	1.321%	5.349%	5.349%	5.349%	7.53	7.05	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.34	86.77	1.809%	6.756%	6.756%	6.756%	7.36	8.91	8.30