

Irish Stock Exchange Daily Bond Index Report

Monday 16 January, 2012

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Bond Indices Performance

Index	Close Value 16-Jan-2012	Previous Close Value 13-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	88.72	88.85	-0.141%	3.98%	3.98%	3.98%	-11.28%	4.75	4.43	7.24
All Bond Index (Return)	125.93	126.05	-0.094%	4.21%	4.21%	4.21%	25.93%	4.75	4.43	7.24
Under 3 Bond Index (Clean)	96.68	96.64	0.039%	2.51%	2.51%	2.51%	-3.32%	1.32	1.25	5.57
Under 3 Bond Index (Return)	128.42	128.32	0.072%	2.70%	2.70%	2.70%	28.42%	1.32	1.25	5.57
Under 5 Bond Index (Clean)	99.38	99.38	0.002%	3.25%	3.25%	3.25%	-0.62%	2.04	1.93	6.00
Under 5 Bond Index (Return)	133.10	133.05	0.038%	3.43%	3.43%	3.43%	33.10%	2.04	1.93	6.00
Under 10 Bond Index (Clean)	89.93	89.94	-0.001%	3.88%	3.88%	3.88%	-10.07%	4.33	4.04	7.17
Under 10 Bond Index (Return)	124.58	124.53	0.039%	4.11%	4.11%	4.11%	24.58%	4.33	4.04	7.17
5 Plus Bond Index (Clean)	84.55	84.76	-0.248%	4.54%	4.54%	4.54%	-15.45%	6.80	6.32	7.52
5 Plus Bond Index (Return)	123.84	124.08	-0.195%	4.81%	4.81%	4.81%	23.84%	6.80	6.32	7.52
10 Plus Bond Index (Clean)	83.08	84.37	-1.534%	5.09%	5.09%	5.09%	-16.92%	8.87	8.25	7.54
10 Plus Bond Index (Return)	125.89	127.68	-1.404%	5.26%	5.26%	5.26%	25.89%	8.87	8.25	7.54

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	100.24	3.39	317	103.63	0.00	5,545	5,558	5746
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.66	2.59	108	104.25	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.56	3.74	273	103.30	0.00	6,028	6,001	6226
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.81	0.01	1	96.82	4.00	11,873	11,494	11970
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.69	3.39	148	108.08	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.60	3.44	273	97.04	0.00	10,200	9,548	9899
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	84.97	1.11	90	86.08	0.00	9,315	7,914	8018
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	83.31	2.56	212	85.87	0.00	7,700	6,415	6612
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	90.44	1.46	90	91.90	0.00	6,767	6,120	6218
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	81.97	3.37	273	85.34	0.00	11,861	9,723	10122
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	83.36	1.23	90	84.59	0.00	7,708	6,425	6520
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	82.53	4.57	309	87.10	0.00	8,284	6,837	7216

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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%	26.00%	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%	49.80%	35.20%	16.60%					15.20%	50.00%	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%		29.30%	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%			9.30%	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%	22.40%				12.90%			14.20%	22.60%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.40%			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 16-Jan-2012	Previous Index Price 13-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	100.24	100.21	0.033%	0.335%	0.335%	0.335%	1.94	0.13	0.12
IE0004617266	0461726	8.75 Cap Stock 2012	101.66	101.85	-0.182%	0.381%	0.381%	0.381%	6.25	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	99.56	99.68	-0.125%	2.576%	2.576%	2.576%	5.36	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.81	96.68	0.129%	3.562%	3.562%	3.562%	5.75	1.95	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	104.69	104.86	-0.162%	4.624%	4.624%	4.624%	6.71	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	93.60	93.69	-0.088%	5.072%	5.072%	5.072%	6.36	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.97	84.55	0.497%	4.408%	4.408%	4.408%	7.41	5.82	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.31	83.23	0.096%	4.383%	4.383%	4.383%	7.40	6.20	5.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	90.44	90.18	0.288%	4.218%	4.218%	4.218%	7.57	6.26	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	81.97	81.98	-0.010%	4.935%	4.935%	4.935%	7.51	6.66	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	83.36	84.18	-0.980%	4.022%	4.022%	4.022%	7.68	7.04	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	82.53	83.82	-1.533%	5.087%	5.087%	5.087%	7.54	8.87	8.25

Return Price Performance			Index Price 16-Jan-2012	Previous Index Price 13-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	103.63	103.56	0.063%	0.575%	0.575%	0.575%	1.94	0.13	0.12
IE0004617266	0461726	8.75 Cap Stock 2012	104.25	104.36	-0.109%	0.931%	0.931%	0.931%	6.25	0.68	0.66
IE0031256328	3125632	5.0 Treasury Bond 2013	103.30	103.38	-0.081%	2.816%	2.816%	2.816%	5.36	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.82	100.66	-3.817%	-0.419%	-0.419%	-0.419%	5.75	1.95	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	108.08	108.18	-0.093%	5.007%	5.007%	5.007%	6.71	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	97.04	97.09	-0.046%	5.226%	5.226%	5.226%	6.36	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.08	85.62	0.534%	4.726%	4.726%	4.726%	7.41	5.82	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.87	85.75	0.135%	4.614%	4.614%	4.614%	7.40	6.20	5.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	91.90	91.59	0.337%	4.608%	4.608%	4.608%	7.57	6.26	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	85.34	85.31	0.035%	5.113%	5.113%	5.113%	7.51	6.66	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	84.59	85.37	-0.918%	4.382%	4.382%	4.382%	7.68	7.04	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.10	88.34	-1.404%	5.258%	5.258%	5.258%	7.54	8.87	8.25