

Irish Stock Exchange Daily Bond Index Report

Tuesday 17 January, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Jan-2012	Previous Close Value 16-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.81	88.72	1.221%	5.25%	5.25%	5.25%	-10.19%	4.80	4.49	6.98
All Bond Index (Return)	127.45	125.93	1.203%	5.47%	5.47%	5.47%	27.45%	4.80	4.49	6.98
Under 3 Bond Index (Clean)	96.83	96.68	0.156%	2.67%	2.67%	2.67%	-3.17%	1.30	1.23	5.44
Under 3 Bond Index (Return)	128.63	128.42	0.164%	2.87%	2.87%	2.87%	28.63%	1.30	1.23	5.44
Under 5 Bond Index (Clean)	99.67	99.38	0.288%	3.54%	3.54%	3.54%	-0.34%	2.05	1.93	5.86
Under 5 Bond Index (Return)	133.49	133.10	0.293%	3.73%	3.73%	3.73%	33.49%	2.05	1.93	5.86
Under 10 Bond Index (Clean)	90.88	89.93	1.055%	4.97%	4.97%	4.97%	-9.12%	4.37	4.09	6.93
Under 10 Bond Index (Return)	125.88	124.58	1.044%	5.19%	5.19%	5.19%	25.88%	4.37	4.09	6.93
5 Plus Bond Index (Clean)	86.18	84.55	1.922%	6.55%	6.55%	6.55%	-13.82%	6.82	6.36	7.23
5 Plus Bond Index (Return)	126.17	123.84	1.883%	6.79%	6.79%	6.79%	26.17%	6.82	6.36	7.23
10 Plus Bond Index (Clean)	85.49	83.08	2.900%	8.13%	8.13%	8.13%	-14.52%	8.94	8.34	7.21
10 Plus Bond Index (Return)	129.37	125.89	2.764%	8.17%	8.17%	8.17%	29.37%	8.94	8.34	7.21

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	3.40	318	103.61	0.00	5,545	5,557	5745
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.72	2.61	109	104.33	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.70	3.75	274	103.45	0.00	6,028	6,009	6236
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.05	0.02	2	97.07	0.00	11,873	11,523	11525
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.08	3.42	149	108.49	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.17	3.45	274	97.62	0.00	10,205	9,606	9958
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	85.74	1.12	91	86.86	0.00	9,315	7,986	8091
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.17	2.57	213	86.73	0.00	7,700	6,481	6678
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.04	1.47	91	93.51	0.00	6,781	6,228	6327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.95	3.38	274	87.33	0.00	11,861	9,958	10359
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.38	1.25	91	86.62	0.00	7,708	6,581	6677
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	84.92	4.59	310	89.51	0.00	8,284	7,035	7415

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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	7.20%	24.00%	17.00%	7.90%					7.30%	24.40%	17.20%	8.00%		
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	7.80%	26.00%	18.40%	8.60%					7.90%	26.50%	18.60%	8.70%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.00%	49.90%	35.20%	16.50%					14.60%	49.00%	34.40%	16.10%		
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%		29.40%	13.70%					12.60%		29.70%	13.90%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.40%	18.00%				10.20%			11.30%	17.80%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.30%	14.60%				8.40%			9.30%	14.70%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.10%				8.00%			8.80%	13.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.20%	22.50%				13.10%			14.50%	22.70%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.90%				8.40%			9.30%	14.70%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.90%	100.00%		9.40%				16.30%	100.00%
									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 17-Jan-2012	Previous Index Price 16-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	100.24	-0.028%	0.307%	0.307%	0.307%	2.12	0.12	0.12
IE0004617266	0461726	8.75 Cap Stock 2012	101.72	101.66	0.054%	0.435%	0.435%	0.435%	6.16	0.67	0.65
IE0031256328	3125632	5.0 Treasury Bond 2013	99.70	99.56	0.146%	2.725%	2.725%	2.725%	5.24	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.05	96.81	0.251%	3.822%	3.822%	3.822%	5.61	1.95	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	105.08	104.69	0.367%	5.008%	5.008%	5.008%	6.59	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	94.17	93.60	0.606%	5.708%	5.708%	5.708%	6.20	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.74	84.97	0.912%	5.360%	5.360%	5.360%	7.24	5.82	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.17	83.31	1.023%	5.450%	5.450%	5.450%	7.23	6.20	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.04	90.44	1.764%	6.056%	6.056%	6.056%	7.28	6.28	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	83.95	81.97	2.419%	7.474%	7.474%	7.474%	7.14	6.68	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.38	83.36	2.423%	6.543%	6.543%	6.543%	7.32	7.06	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	84.92	82.53	2.900%	8.134%	8.134%	8.134%	7.21	8.94	8.34

Return Price Performance			Index Price 17-Jan-2012	Previous Index Price 16-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	103.63	-0.016%	0.558%	0.558%	0.558%	2.12	0.12	0.12
IE0004617266	0461726	8.75 Cap Stock 2012	104.33	104.25	0.076%	1.008%	1.008%	1.008%	6.16	0.67	0.65
IE0031256328	3125632	5.0 Treasury Bond 2013	103.45	103.30	0.153%	2.973%	2.973%	2.973%	5.24	1.20	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.07	96.82	0.261%	-0.158%	-0.158%	-0.158%	5.61	1.95	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	108.49	108.08	0.377%	5.403%	5.403%	5.403%	6.59	3.16	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	97.62	97.04	0.598%	5.855%	5.855%	5.855%	6.20	3.81	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.86	86.08	0.914%	5.683%	5.683%	5.683%	7.24	5.82	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.73	85.87	1.007%	5.668%	5.668%	5.668%	7.23	6.20	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.51	91.90	1.753%	6.442%	6.442%	6.442%	7.28	6.28	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.33	85.34	2.338%	7.570%	7.570%	7.570%	7.14	6.68	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.62	84.59	2.405%	6.892%	6.892%	6.892%	7.32	7.06	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.51	87.10	2.763%	8.167%	8.167%	8.167%	7.21	8.94	8.34