

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 January, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Jan-2012	Previous Close Value 17-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.00	89.81	0.215%	5.48%	5.48%	5.48%	-10.00%	4.79	4.48	6.94
All Bond Index (Return)	127.73	127.45	0.224%	5.70%	5.70%	5.70%	27.73%	4.79	4.48	6.94
Under 3 Bond Index (Clean)	96.92	96.83	0.087%	2.76%	2.76%	2.76%	-3.08%	1.29	1.23	5.38
Under 3 Bond Index (Return)	128.75	128.63	0.096%	2.97%	2.97%	2.97%	28.75%	1.29	1.23	5.38
Under 5 Bond Index (Clean)	99.82	99.67	0.160%	3.71%	3.71%	3.71%	-0.18%	2.04	1.93	5.78
Under 5 Bond Index (Return)	133.72	133.49	0.168%	3.90%	3.90%	3.90%	33.72%	2.04	1.93	5.78
Under 10 Bond Index (Clean)	91.13	90.88	0.272%	5.26%	5.26%	5.26%	-8.87%	4.37	4.09	6.87
Under 10 Bond Index (Return)	126.23	125.88	0.279%	5.49%	5.49%	5.49%	26.23%	4.37	4.09	6.87
5 Plus Bond Index (Clean)	86.40	86.18	0.256%	6.83%	6.83%	6.83%	-13.60%	6.81	6.36	7.19
5 Plus Bond Index (Return)	126.50	126.17	0.264%	7.07%	7.07%	7.07%	26.50%	6.81	6.36	7.19
10 Plus Bond Index (Clean)	85.19	85.49	-0.351%	7.75%	7.75%	7.75%	-14.82%	8.92	8.32	7.25
10 Plus Bond Index (Return)	128.96	129.37	-0.316%	7.82%	7.82%	7.82%	28.96%	8.92	8.32	7.25

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	100.25	3.41	319	103.66	0.00	5,545	5,559	5748
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.68	2.64	110	104.32	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.66	3.77	275	103.43	0.00	6,028	6,007	6234
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.22	0.03	3	97.25	0.00	11,874	11,543	11547
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.46	3.44	150	108.90	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.49	3.47	275	97.95	0.00	10,205	9,643	9996
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.13	1.13	92	87.26	0.00	9,316	8,022	8128
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.52	2.58	214	87.10	0.00	7,700	6,508	6707
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.42	1.49	92	93.91	0.00	6,781	6,267	6368
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.29	3.39	275	87.68	0.00	11,852	9,998	10400
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.49	1.26	92	86.75	0.00	7,720	6,589	6686
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	84.63	4.60	311	89.23	0.00	8,284	7,010	7392

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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%	17.10%	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%	18.30%	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%		29.80%	13.90%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.40%	18.10%				10.30%			11.30%	17.80%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.30%	14.70%				8.50%			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%			8.90%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.30%	22.50%				13.10%			14.50%	22.80%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.80%				8.40%			9.30%	14.60%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.80%	100.00%		9.30%					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 18-Jan-2012	Previous Index Price 17-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	100.25	100.21	0.043%	0.350%	0.350%	0.350%	1.64	0.12	0.11
IE0004617266	0461726	8.75 Cap Stock 2012	101.68	101.72	-0.033%	0.402%	0.402%	0.402%	6.18	0.66	0.64
IE0031256328	3125632	5.0 Treasury Bond 2013	99.66	99.70	-0.042%	2.682%	2.682%	2.682%	5.27	1.19	1.13
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.22	97.05	0.175%	4.004%	4.004%	4.004%	5.52	1.94	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	105.46	105.08	0.366%	5.393%	5.393%	5.393%	6.47	3.15	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	94.49	94.17	0.335%	6.062%	6.062%	6.062%	6.11	3.80	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.13	85.74	0.453%	5.837%	5.837%	5.837%	7.16	5.81	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.52	84.17	0.419%	5.892%	5.892%	5.892%	7.16	6.20	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.42	92.04	0.422%	6.503%	6.503%	6.503%	7.21	6.27	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	84.29	83.95	0.405%	7.909%	7.909%	7.909%	7.08	6.67	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.49	85.38	0.125%	6.676%	6.676%	6.676%	7.30	7.05	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	84.63	84.92	-0.351%	7.755%	7.755%	7.755%	7.25	8.92	8.32

Return Price Performance			Index Price 18-Jan-2012	Previous Index Price 17-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	103.66	103.61	0.051%	0.610%	0.610%	0.610%	1.64	0.12	0.11
IE0004617266	0461726	8.75 Cap Stock 2012	104.32	104.33	-0.010%	0.998%	0.998%	0.998%	6.18	0.66	0.64
IE0031256328	3125632	5.0 Treasury Bond 2013	103.43	103.45	-0.027%	2.945%	2.945%	2.945%	5.27	1.19	1.13
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.25	97.07	0.186%	0.028%	0.028%	0.028%	5.52	1.94	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	108.90	108.49	0.376%	5.799%	5.799%	5.799%	6.47	3.15	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	97.95	97.62	0.336%	6.211%	6.211%	6.211%	6.11	3.80	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.26	86.86	0.461%	6.170%	6.170%	6.170%	7.16	5.81	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.10	86.73	0.420%	6.111%	6.111%	6.111%	7.16	6.20	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.91	93.51	0.432%	6.902%	6.902%	6.902%	7.21	6.27	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.68	87.33	0.403%	8.004%	8.004%	8.004%	7.08	6.67	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.75	86.62	0.140%	7.041%	7.041%	7.041%	7.30	7.05	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.23	89.51	-0.316%	7.825%	7.825%	7.825%	7.25	8.92	8.32