

Irish Stock Exchange Daily Bond Index Report

Friday 20 January, 2012

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Bond Indices Performance

Index	Close Value 20-Jan-2012	Previous Close Value 19-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.15	90.02	0.139%	5.65%	5.65%	5.65%	-9.86%	4.79	4.48	6.90
All Bond Index (Return)	127.97	127.78	0.149%	5.90%	5.90%	5.90%	27.97%	4.79	4.48	6.90
Under 3 Bond Index (Clean)	96.81	96.94	-0.133%	2.64%	2.64%	2.64%	-3.19%	1.29	1.22	5.47
Under 3 Bond Index (Return)	128.64	128.79	-0.120%	2.88%	2.88%	2.88%	28.64%	1.29	1.22	5.47
Under 5 Bond Index (Clean)	99.72	99.77	-0.047%	3.60%	3.60%	3.60%	-0.28%	2.04	1.92	5.84
Under 5 Bond Index (Return)	133.62	133.66	-0.034%	3.82%	3.82%	3.82%	33.62%	2.04	1.92	5.84
Under 10 Bond Index (Clean)	91.31	91.16	0.169%	5.47%	5.47%	5.47%	-8.69%	4.37	4.09	6.82
Under 10 Bond Index (Return)	126.52	126.29	0.177%	5.72%	5.72%	5.72%	26.52%	4.37	4.09	6.82
5 Plus Bond Index (Clean)	86.71	86.47	0.276%	7.21%	7.21%	7.21%	-13.29%	6.81	6.35	7.14
5 Plus Bond Index (Return)	126.98	126.62	0.284%	7.47%	7.47%	7.47%	26.98%	6.81	6.35	7.14
10 Plus Bond Index (Clean)	84.99	85.13	-0.157%	7.51%	7.51%	7.51%	-15.01%	8.91	8.30	7.28
10 Plus Bond Index (Return)	128.73	128.90	-0.131%	7.63%	7.63%	7.63%	28.73%	8.91	8.30	7.28

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	100.13	3.43	321	103.56	0.00	5,545	5,552	5742
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.58	2.69	112	104.27	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.57	3.80	277	103.37	0.00	6,028	6,002	6230
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.10	0.06	5	97.15	0.00	11,874	11,530	11536
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.26	3.48	152	108.75	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.41	3.49	277	97.90	0.00	10,230	9,635	9991
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.98	1.16	94	88.13	0.00	9,316	8,102	8210
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.99	2.60	216	87.59	0.00	7,700	6,544	6745
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.70	1.52	94	94.22	0.00	6,781	6,285	6388
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.45	3.42	277	87.87	0.00	11,852	10,010	10415
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.77	1.29	94	87.05	0.00	7,720	6,621	6720
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	84.44	4.63	313	89.07	0.00	8,284	6,995	7378

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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%					7.20%	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%	8.50%					7.80%	26.50%	18.60%	8.70%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	14.90%	49.90%	35.20%	16.40%					14.50%	49.00%	34.40%	16.00%			
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	10.50%			11.50%	18.20%				10.30%			11.40%	17.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.70%				8.50%			9.40%	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	12.90%			14.20%	22.50%				13.10%			14.50%	22.70%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.60%			9.40%	14.90%				8.50%			9.30%	14.70%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.00%				15.70%	100.00%			9.30%				16.10%	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 20-Jan-2012	Previous Index Price 19-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	100.13	100.22	-0.088%	0.227%	0.227%	0.227%	2.62	0.11	0.11
IE0004617266	0461726	8.75 Cap Stock 2012	101.58	101.70	-0.120%	0.302%	0.302%	0.302%	6.31	0.66	0.64
IE0031256328	3125632	5.0 Treasury Bond 2013	99.57	99.64	-0.062%	2.594%	2.594%	2.594%	5.35	1.18	1.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.10	97.29	-0.192%	3.876%	3.876%	3.876%	5.59	1.93	1.83
IE0004680173	0468017	8.25 Treas Bond 2015	105.26	105.54	-0.263%	5.195%	5.195%	5.195%	6.53	3.14	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	94.41	94.26	0.159%	5.977%	5.977%	5.977%	6.13	3.79	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.98	86.06	1.069%	6.878%	6.878%	6.878%	6.99	5.81	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.99	84.55	0.514%	6.481%	6.481%	6.481%	7.07	6.20	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.70	92.79	-0.102%	6.820%	6.820%	6.820%	7.16	6.27	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	84.45	84.46	-0.002%	8.114%	8.114%	8.114%	7.05	6.67	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.77	85.49	0.322%	7.026%	7.026%	7.026%	7.25	7.05	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	84.44	84.57	-0.157%	7.513%	7.513%	7.513%	7.28	8.91	8.30

Return Price Performance			Index Price 20-Jan-2012	Previous Index Price 19-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	103.64	-0.074%	0.511%	0.511%	0.511%	2.62	0.11	0.11
IE0004617266	0461726	8.75 Cap Stock 2012	104.27	104.36	-0.094%	0.947%	0.947%	0.947%	6.31	0.66	0.64
IE0031256328	3125632	5.0 Treasury Bond 2013	103.37	103.42	-0.047%	2.888%	2.888%	2.888%	5.35	1.18	1.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.15	97.33	-0.182%	-0.073%	-0.073%	-0.073%	5.59	1.93	1.83
IE0004680173	0468017	8.25 Treas Bond 2015	108.75	109.00	-0.234%	5.650%	5.650%	5.650%	6.53	3.14	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	97.90	97.74	0.167%	6.157%	6.157%	6.157%	6.13	3.79	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.13	87.20	1.069%	7.231%	7.231%	7.231%	6.99	5.81	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.59	87.14	0.513%	6.713%	6.713%	6.713%	7.07	6.20	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.22	94.30	-0.084%	7.251%	7.251%	7.251%	7.16	6.27	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.87	87.86	0.011%	8.232%	8.232%	8.232%	7.05	6.67	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.05	86.76	0.333%	7.421%	7.421%	7.421%	7.25	7.05	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.07	89.18	-0.131%	7.631%	7.631%	7.631%	7.28	8.91	8.30