

# Irish Stock Exchange Daily Bond Index Report

Monday 23 January, 2012

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## Bond Indices Performance

| Index                        | Close Value<br>23-Jan-2012 | Previous<br>Close Value<br>20-Jan-2012 | % Change | Performance |       |       |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|-------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD   | YTD   | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 90.07                      | 90.15                                  | -0.084%  | 5.56%       | 5.56% | 5.56% | -9.93%                        | 4.78                 | 4.47                 | 6.92                 |
| All Bond Index (Return)      | 127.91                     | 127.97                                 | -0.041%  | 5.86%       | 5.86% | 5.86% | 27.91%                        | 4.78                 | 4.47                 | 6.92                 |
| Under 3 Bond Index (Clean)   | 96.90                      | 96.81                                  | 0.101%   | 2.75%       | 2.75% | 2.75% | -3.10%                        | 1.29                 | 1.22                 | 5.39                 |
| Under 3 Bond Index (Return)  | 128.81                     | 128.64                                 | 0.134%   | 3.02%       | 3.02% | 3.02% | 28.81%                        | 1.29                 | 1.22                 | 5.39                 |
| Under 5 Bond Index (Clean)   | 99.90                      | 99.72                                  | 0.178%   | 3.79%       | 3.79% | 3.79% | -0.10%                        | 2.04                 | 1.93                 | 5.75                 |
| Under 5 Bond Index (Return)  | 133.90                     | 133.62                                 | 0.210%   | 4.04%       | 4.04% | 4.04% | 33.90%                        | 2.04                 | 1.93                 | 5.75                 |
| Under 10 Bond Index (Clean)  | 91.21                      | 91.31                                  | -0.108%  | 5.35%       | 5.35% | 5.35% | -8.79%                        | 4.36                 | 4.08                 | 6.85                 |
| Under 10 Bond Index (Return) | 126.43                     | 126.52                                 | -0.066%  | 5.65%       | 5.65% | 5.65% | 26.43%                        | 4.36                 | 4.08                 | 6.85                 |
| 5 Plus Bond Index (Clean)    | 86.47                      | 86.71                                  | -0.277%  | 6.91%       | 6.91% | 6.91% | -13.53%                       | 6.80                 | 6.35                 | 7.18                 |
| 5 Plus Bond Index (Return)   | 126.70                     | 126.98                                 | -0.224%  | 7.23%       | 7.23% | 7.23% | 26.70%                        | 6.80                 | 6.35                 | 7.18                 |
| 10 Plus Bond Index (Clean)   | 85.14                      | 84.99                                  | 0.166%   | 7.69%       | 7.69% | 7.69% | -14.87%                       | 8.91                 | 8.31                 | 7.26                 |
| 10 Plus Bond Index (Return)  | 128.99                     | 128.73                                 | 0.207%   | 7.85%       | 7.85% | 7.85% | 28.99%                        | 8.91                 | 8.31                 | 7.26                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name              | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|------------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                        |                  |                  |                     |                |            |                 |                |      |                       |                        |                        |
| IE00B5S94L21 | B5S94L2 | 3.9 Treas Bnd 2012     | 5-Mar-12         | 3.9              | Annual              | 100.23         | 3.46       | 324             | 103.69         | 0.00 | 5,545                 | 5,557                  | 5749                   |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012    | 30-Sep-12        | 8.75             | Semi-Annual         | 101.62         | 2.76       | 115             | 104.37         | 0.00 | 18                    | 19                     | 19                     |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13        | 5                | Annual              | 99.55          | 3.84       | 280             | 103.38         | 0.00 | 6,028                 | 6,000                  | 6231                   |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14        | 4                | Annual              | 97.26          | 0.09       | 8               | 97.35          | 0.00 | 11,874                | 11,549                 | 11560                  |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15        | 8.25             | Annual              | 105.62         | 3.55       | 155             | 109.17         | 0.00 | 7                     | 8                      | 8                      |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16        | 4.6              | Annual              | 94.75          | 3.53       | 280             | 98.28          | 0.00 | 10,230                | 9,694                  | 10055                  |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18        | 4.5              | Annual              | 87.01          | 1.20       | 97              | 88.20          | 0.00 | 9,316                 | 8,105                  | 8216                   |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19        | 4.4              | Annual              | 84.46          | 2.64       | 219             | 87.10          | 0.00 | 7,700                 | 6,504                  | 6707                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19        | 5.9              | Annual              | 92.13          | 1.57       | 97              | 93.70          | 0.00 | 6,781                 | 6,247                  | 6353                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20        | 4.5              | Annual              | 84.12          | 3.45       | 280             | 87.58          | 0.00 | 11,852                | 9,971                  | 10380                  |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20        | 5                | Annual              | 85.51          | 1.33       | 97              | 86.84          | 0.00 | 7,720                 | 6,602                  | 6704                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25        | 5.4              | Annual              | 84.58          | 4.68       | 316             | 89.25          | 0.00 | 8,284                 | 7,006                  | 7394                   |

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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%  | 16.90%  | 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%                 | 25.90%  | 18.30%  | 8.50%    |        |         |                        |         | 7.90%   | 26.40%   | 18.50% | 8.70%   |        |        |         |      |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | Yes      | Yes     | Yes     | Yes      | No     | No      | 14.90%                | 49.90%  | 35.20%  | 16.40%   |        |         |                        |         | 14.60%  | 49.10%   | 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%                |         | 29.50%  | 13.80%   |        |         |                        |         | 12.70%  |          | 29.90% | 14.00%  |        |        |         |      |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | Yes      | No      | No      | Yes      | Yes    | No      | 10.50%                |         |         | 11.50%   | 18.20% |         |                        |         | 10.40%  |          |        | 11.40%  | 18.00% |        |         |      |
| 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%   | 22.40% |         |                        |         | 13.10%  |          |        | 14.40%  | 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%                 |         |         |          |        | 15.80%  | 100.00%                |         | 9.30%   |          |        |         |        | 16.20% | 100.00% |      |
|              |         |                        |          |         |         |          |        |         | 100%                  | 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<br>23-Jan-2012 | Previous<br>Index Price<br>20-Jan-2012 | %<br>Change | Performance |        |        | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|------------------------|----------------------------|--|-------------|-------------|--------|--------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name              |                            |  |             | MTD         | QTD    | YTD    |                      |                      |                      |
| IE00B5S94L21            | B5S94L2 | 3.9 Treas Bnd 2012     | 100.23                     | 100.13                                 | 0.095%      | 0.322%      | 0.322% | 0.322% | 1.72                 | 0.11                 | 0.11                 |
| IE0004617266            | 0461726 | 8.75 Cap Stock 2012    | 101.62                     | 101.58                                 | 0.035%      | 0.338%      | 0.338% | 0.338% | 6.25                 | 0.66                 | 0.64                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 99.55                      | 99.57                                  | -0.025%     | 2.569%      | 2.569% | 2.569% | 5.37                 | 1.18                 | 1.12                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 97.26                      | 97.10                                  | 0.170%      | 4.052%      | 4.052% | 4.052% | 5.50                 | 1.93                 | 1.83                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 105.62                     | 105.26                                 | 0.340%      | 5.552%      | 5.552% | 5.552% | 6.42                 | 3.14                 | 2.95                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 94.75                      | 94.41                                  | 0.363%      | 6.362%      | 6.362% | 6.362% | 6.04                 | 3.79                 | 3.58                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 87.01                      | 86.98                                  | 0.034%      | 6.915%      | 6.915% | 6.915% | 6.98                 | 5.81                 | 5.43                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 84.46                      | 84.99                                  | -0.618%     | 5.823%      | 5.823% | 5.823% | 7.17                 | 6.19                 | 5.77                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 92.13                      | 92.70                                  | -0.615%     | 6.163%      | 6.163% | 6.163% | 7.26                 | 6.26                 | 5.84                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 84.12                      | 84.45                                  | -0.391%     | 7.691%      | 7.691% | 7.691% | 7.11                 | 6.66                 | 6.22                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 85.51                      | 85.77                                  | -0.294%     | 6.711%      | 6.711% | 6.711% | 7.30                 | 7.04                 | 6.56                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 84.58                      | 84.44                                  | 0.166%      | 7.691%      | 7.691% | 7.691% | 7.26                 | 8.91                 | 8.31                 |

| Return Price Performance |         |                        | Index Price<br>23-Jan-2012 | Previous<br>Index Price<br>20-Jan-2012 | %<br>Change | Performance |        |        | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|------------------------|----------------------------|--|-------------|-------------|--------|--------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name              |                            |  |             | MTD         | QTD    | YTD    |                      |                      |                      |
| IE00B5S94L21             | B5S94L2 | 3.9 Treas Bnd 2012     | 103.69                     | 103.56                                 | 0.123%      | 0.635%      | 0.635% | 0.635% | 1.72                 | 0.11                 | 0.11                 |
| IE0004617266             | 0461726 | 8.75 Cap Stock 2012    | 104.37                     | 104.27                                 | 0.104%      | 1.051%      | 1.051% | 1.051% | 6.25                 | 0.66                 | 0.64                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 103.38                     | 103.37                                 | 0.015%      | 2.903%      | 2.903% | 2.903% | 5.37                 | 1.18                 | 1.12                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 97.35                      | 97.15                                  | 0.204%      | 0.131%      | 0.131% | 0.131% | 5.50                 | 1.93                 | 1.83                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 109.17                     | 108.75                                 | 0.393%      | 6.065%      | 6.065% | 6.065% | 6.42                 | 3.14                 | 2.95                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 98.28                      | 97.90                                  | 0.388%      | 6.569%      | 6.569% | 6.569% | 6.04                 | 3.79                 | 3.58                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 88.20                      | 88.13                                  | 0.076%      | 7.312%      | 7.312% | 7.312% | 6.98                 | 5.81                 | 5.43                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 87.10                      | 87.59                                  | -0.557%     | 6.118%      | 6.118% | 6.118% | 7.17                 | 6.19                 | 5.77                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 93.70                      | 94.22                                  | -0.554%     | 6.657%      | 6.657% | 6.657% | 7.26                 | 6.26                 | 5.84                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 87.58                      | 87.87                                  | -0.333%     | 7.871%      | 7.871% | 7.871% | 7.11                 | 6.66                 | 6.22                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 86.84                      | 87.05                                  | -0.244%     | 7.160%      | 7.160% | 7.160% | 7.30                 | 7.04                 | 6.56                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 89.25                      | 89.07                                  | 0.207%      | 7.854%      | 7.854% | 7.854% | 7.26                 | 8.91                 | 8.31                 |