

Irish Stock Exchange Daily Bond Index Report

Monday 23 January, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 23-Jan-2012	Previous Close Value 20-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 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 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	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 23-Jan-2012	Previous Index Price 20-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	100.23	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 23-Jan-2012	Previous Index Price 20-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	103.69	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