

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 January, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Jan-2012	Previous Close Value 23-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.33	90.07	0.286%	5.86%	5.86%	5.86%	-9.67%	4.78	4.48	6.86
All Bond Index (Return)	128.29	127.91	0.292%	6.17%	6.17%	6.17%	28.29%	4.78	4.48	6.86
Under 3 Bond Index (Clean)	97.10	96.90	0.205%	2.96%	2.96%	2.96%	-2.90%	1.28	1.22	5.23
Under 3 Bond Index (Return)	129.08	128.81	0.213%	3.24%	3.24%	3.24%	29.08%	1.28	1.22	5.23
Under 5 Bond Index (Clean)	100.23	99.90	0.328%	4.13%	4.13%	4.13%	0.23%	2.04	1.93	5.59
Under 5 Bond Index (Return)	134.34	133.90	0.333%	4.39%	4.39%	4.39%	34.34%	2.04	1.93	5.59
Under 10 Bond Index (Clean)	91.48	91.21	0.291%	5.66%	5.66%	5.66%	-8.52%	4.36	4.08	6.78
Under 10 Bond Index (Return)	126.81	126.43	0.297%	5.97%	5.97%	5.97%	26.81%	4.36	4.08	6.78
5 Plus Bond Index (Clean)	86.69	86.47	0.254%	7.18%	7.18%	7.18%	-13.31%	6.80	6.35	7.14
5 Plus Bond Index (Return)	127.03	126.70	0.262%	7.52%	7.52%	7.52%	27.03%	6.80	6.35	7.14
10 Plus Bond Index (Clean)	85.34	85.14	0.240%	7.95%	7.95%	7.95%	-14.66%	8.91	8.31	7.23
10 Plus Bond Index (Return)	129.31	128.99	0.243%	8.12%	8.12%	8.12%	29.31%	8.91	8.31	7.23

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	100.20	3.47	325	103.67	0.00	5,545	5,556	5749
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.70	2.78	116	104.48	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.67	3.85	281	103.52	0.00	6,028	6,007	6239
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.61	0.10	9	97.71	0.00	11,874	11,591	11602
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	106.40	3.58	156	109.98	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	95.34	3.54	281	98.88	0.00	10,230	9,754	10116
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.05	1.21	98	88.26	0.00	9,316	8,109	8222
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.84	2.65	220	87.49	0.00	7,700	6,533	6737
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.33	1.58	98	93.91	0.00	6,781	6,261	6368
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.46	3.46	281	87.92	0.00	11,852	10,011	10421
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.64	1.34	98	86.98	0.00	7,720	6,611	6715
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	84.78	4.69	317	89.47	0.00	8,284	7,023	7411

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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%	24.30%	17.00%	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%	18.20%	8.50%					7.80%	26.40%	18.50%	8.60%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.00%	50.00%	35.20%	16.50%					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	12.60%		29.60%	13.80%					12.70%		30.00%	14.00%			
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	8.40%			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%			8.80%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.20%	22.50%				13.10%			14.40%	22.70%		
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 24-Jan-2012	Previous Index Price 23-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	100.20	100.23	-0.025%	0.297%	0.297%	0.297%	1.90	0.10	0.10
IE0004617266	0461726	8.75 Cap Stock 2012	101.70	101.62	0.079%	0.417%	0.417%	0.417%	6.12	0.65	0.63
IE0031256328	3125632	5.0 Treasury Bond 2013	99.67	99.55	0.121%	2.692%	2.692%	2.692%	5.27	1.18	1.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.61	97.26	0.360%	4.427%	4.427%	4.427%	5.31	1.93	1.83
IE0004680173	0468017	8.25 Treas Bond 2015	106.40	105.62	0.740%	6.334%	6.334%	6.334%	6.17	3.14	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	95.34	94.75	0.623%	7.025%	7.025%	7.025%	5.87	3.79	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.05	87.01	0.052%	6.970%	6.970%	6.970%	6.97	5.81	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.84	84.46	0.446%	6.296%	6.296%	6.296%	7.10	6.19	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.33	92.13	0.219%	6.395%	6.395%	6.395%	7.22	6.26	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	84.46	84.12	0.401%	8.123%	8.123%	8.123%	7.05	6.66	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.64	85.51	0.143%	6.863%	6.863%	6.863%	7.28	7.04	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	84.78	84.58	0.240%	7.949%	7.949%	7.949%	7.23	8.91	8.31

Return Price Performance			Index Price 24-Jan-2012	Previous Index Price 23-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	103.67	103.69	-0.014%	0.621%	0.621%	0.621%	1.90	0.10	0.10
IE0004617266	0461726	8.75 Cap Stock 2012	104.48	104.37	0.100%	1.152%	1.152%	1.152%	6.12	0.65	0.63
IE0031256328	3125632	5.0 Treasury Bond 2013	103.52	103.38	0.130%	3.037%	3.037%	3.037%	5.27	1.18	1.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.71	97.35	0.371%	0.502%	0.502%	0.502%	5.31	1.93	1.83
IE0004680173	0468017	8.25 Treas Bond 2015	109.98	109.17	0.737%	6.847%	6.847%	6.847%	6.17	3.14	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	98.88	98.28	0.614%	7.223%	7.223%	7.223%	5.87	3.79	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.26	88.20	0.065%	7.382%	7.382%	7.382%	6.97	5.81	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.49	87.10	0.447%	6.592%	6.592%	6.592%	7.10	6.19	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.91	93.70	0.234%	6.906%	6.906%	6.906%	7.22	6.26	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	87.92	87.58	0.399%	8.301%	8.301%	8.301%	7.05	6.66	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.98	86.84	0.157%	7.327%	7.327%	7.327%	7.28	7.04	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.47	89.25	0.243%	8.116%	8.116%	8.116%	7.23	8.91	8.31