

# Irish Stock Exchange Daily Bond Index Report

Wednesday 25 January, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 25-Jan-2012	Previous Close Value 24-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.78	90.33	0.500%	6.39%	6.39%	6.39%	-9.22%	5.01	4.70	6.70
All Bond Index (Return)	128.93	128.29	0.501%	6.70%	6.70%	6.70%	28.93%	5.01	4.70	6.70
Under 3 Bond Index (Clean)	97.26	97.10	0.162%	3.12%	3.12%	3.12%	-2.74%	2.04	1.94	5.23
Under 3 Bond Index (Return)	129.30	129.08	0.170%	3.41%	3.41%	3.41%	29.30%	2.04	1.94	5.23
Under 5 Bond Index (Clean)	100.40	100.23	0.169%	4.30%	4.30%	4.30%	0.40%	2.56	2.43	5.49
Under 5 Bond Index (Return)	134.58	134.34	0.177%	4.57%	4.57%	4.57%	34.58%	2.56	2.43	5.49
Under 10 Bond Index (Clean)	91.90	91.48	0.458%	6.14%	6.14%	6.14%	-8.10%	4.61	4.33	6.61
Under 10 Bond Index (Return)	127.39	126.81	0.461%	6.46%	6.46%	6.46%	27.39%	4.61	4.33	6.61
5 Plus Bond Index (Clean)	87.33	86.69	0.746%	7.98%	7.98%	7.98%	-12.67%	6.80	6.36	7.03
5 Plus Bond Index (Return)	127.97	127.03	0.739%	8.31%	8.31%	8.31%	27.97%	6.80	6.36	7.03
10 Plus Bond Index (Clean)	86.13	85.34	0.926%	8.95%	8.95%	8.95%	-13.87%	8.93	8.33	7.13
10 Plus Bond Index (Return)	130.46	129.31	0.894%	9.08%	9.08%	9.08%	30.46%	8.93	8.33	7.13

## 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	100.23	3.48	326	103.71	0.00	5,545	5,558	5751
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.69	2.81	117	104.49	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.75	3.86	282	103.61	0.00	6,028	6,012	6245
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.88	0.11	10	97.99	0.00	11,857	11,622	11635
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	106.57	3.60	157	110.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	95.52	3.55	282	99.07	0.00	10,290	9,772	10136
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.61	1.22	99	88.83	0.00	9,256	8,161	8275
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.77	2.66	221	88.44	0.00	7,700	6,605	6810
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.98	1.60	99	94.58	0.00	6,767	6,304	6413
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.06	3.48	282	88.53	0.00	11,852	10,081	10493
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.01	1.36	99	87.37	0.00	7,708	6,640	6745
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.56	4.71	318	90.27	0.00	8,284	7,088	7478

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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	7.10%	23.90%	16.80%	7.90%					7.20%	24.30%	17.00%	7.90%		
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	7.70%	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	14.90%	50.10%	35.20%	16.40%					14.50%	49.20%	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%		29.60%	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	8.50%			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%	14.00%				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%			14.50%	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%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 25-Jan-2012	Previous Index Price 24-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	100.20	0.028%	0.325%	0.325%	0.325%	6.10	0.65	0.63
IE0004617266	0461726	8.75 Cap Stock 2012	101.69	101.70	-0.011%	0.406%	0.406%	0.406%	5.20	1.17	1.11
IE0031256328	3125632	5.0 Treasury Bond 2013	99.75	99.67	0.080%	2.775%	2.775%	2.775%	5.17	1.92	1.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.88	97.61	0.268%	4.707%	4.707%	4.707%	5.15	2.80	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	106.57	106.40	0.158%	6.502%	6.502%	6.502%	6.12	3.13	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	95.52	95.34	0.186%	7.223%	7.223%	7.223%	5.82	3.78	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.61	87.05	0.641%	7.656%	7.656%	7.656%	6.86	5.80	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.77	84.84	1.100%	7.465%	7.465%	7.465%	6.92	6.19	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.98	92.33	0.702%	7.142%	7.142%	7.142%	7.11	6.26	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	85.06	84.46	0.704%	8.884%	8.884%	8.884%	6.94	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.01	85.64	0.438%	7.331%	7.331%	7.331%	7.21	7.04	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.56	84.78	0.926%	8.949%	8.949%	8.949%	7.13	8.93	8.33

Return Price Performance			Index Price 25-Jan-2012	Previous Index Price 24-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	103.71	103.67	0.037%	0.658%	0.658%	0.658%	6.10	0.65	0.63
IE0004617266	0461726	8.75 Cap Stock 2012	104.49	104.48	0.012%	1.165%	1.165%	1.165%	5.20	1.17	1.11
IE0031256328	3125632	5.0 Treasury Bond 2013	103.61	103.52	0.091%	3.130%	3.130%	3.130%	5.17	1.92	1.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.99	97.71	0.280%	0.784%	0.784%	0.784%	5.15	2.80	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	110.17	109.98	0.174%	7.033%	7.033%	7.033%	6.12	3.13	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	99.07	98.88	0.192%	7.429%	7.429%	7.429%	5.82	3.78	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.83	88.26	0.646%	8.075%	8.075%	8.075%	6.86	5.80	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.44	87.49	1.080%	7.744%	7.744%	7.744%	6.92	6.19	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.58	93.91	0.707%	7.662%	7.662%	7.662%	7.11	6.26	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	88.53	87.92	0.692%	9.050%	9.050%	9.050%	6.94	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.37	86.98	0.447%	7.807%	7.807%	7.807%	7.21	7.04	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	90.27	89.47	0.894%	9.083%	9.083%	9.083%	7.13	8.93	8.33