

Irish Stock Exchange Daily Bond Index Report

Thursday 26 January, 2012

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

Bond Indices Performance

Index	Close Value 26-Jan-2012	Previous Close Value 25-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.16	90.78	0.420%	6.84%	6.84%	6.84%	-8.84%	4.71	4.42	6.63
All Bond Index (Return)	129.48	128.93	0.422%	7.15%	7.15%	7.15%	29.48%	4.71	4.42	6.63
Under 3 Bond Index (Clean)	97.57	97.26	0.315%	3.45%	3.45%	3.45%	-2.43%	1.28	1.22	4.86
Under 3 Bond Index (Return)	129.72	129.30	0.320%	3.74%	3.74%	3.74%	29.72%	1.28	1.22	4.86
Under 5 Bond Index (Clean)	100.62	100.40	0.227%	4.54%	4.54%	4.54%	0.62%	2.10	1.99	5.35
Under 5 Bond Index (Return)	134.89	134.58	0.233%	4.82%	4.82%	4.82%	34.89%	2.10	1.99	5.35
Under 10 Bond Index (Clean)	92.23	91.90	0.357%	6.52%	6.52%	6.52%	-7.77%	4.29	4.03	6.55
Under 10 Bond Index (Return)	127.85	127.39	0.362%	6.84%	6.84%	6.84%	27.85%	4.29	4.03	6.55
5 Plus Bond Index (Clean)	87.84	87.33	0.576%	8.61%	8.61%	8.61%	-12.16%	6.81	6.37	6.94
5 Plus Bond Index (Return)	128.70	127.97	0.574%	8.93%	8.93%	8.93%	28.70%	6.81	6.37	6.94
10 Plus Bond Index (Clean)	87.05	86.13	1.069%	10.11%	10.11%	10.11%	-12.95%	8.95	8.36	7.01
10 Plus Bond Index (Return)	131.81	130.46	1.030%	10.21%	10.21%	10.21%	31.81%	8.95	8.36	7.01

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	100.21	3.49	327	103.70	0.00	5,545	5,557	5750
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.84	2.83	118	104.67	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.06	3.88	283	103.94	0.00	6,028	6,031	6265
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.34	0.12	11	98.46	0.00	8,327	11,660	11675
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.25	0.00	0	98.25	0.00	3,530	3,468	3468
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	106.89	3.62	158	110.51	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	95.60	3.57	283	99.17	0.00	10,290	9,838	10205
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.21	1.23	100	89.45	0.00	9,256	8,165	8279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.31	2.68	222	88.98	0.00	7,700	6,646	6852
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.51	1.62	100	95.12	0.00	6,767	6,327	6436
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.39	3.49	283	88.87	0.00	11,852	10,120	10534
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.14	1.37	100	87.51	0.00	7,708	6,640	6745
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.48	4.72	319	91.20	0.00	8,284	7,164	7555

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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	6.80%	23.90%	15.20%	7.50%					6.90%	24.30%	15.40%	7.50%				
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	7.40%	25.90%	16.50%	8.10%					7.50%	26.40%	16.80%	8.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	14.30%	50.10%	31.90%	15.70%					13.90%	49.20%	31.20%	15.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.20%		9.50%	4.70%					4.10%		9.30%	4.50%				
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	12.00%		26.90%	13.20%					12.20%		27.30%	13.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.00%			11.00%	18.10%				9.90%			10.90%	17.80%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.70%				8.20%			9.00%	14.80%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	7.70%			8.50%	14.00%				7.70%			8.40%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			13.60%	22.50%				12.60%			13.80%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.70%				8.10%			8.80%	14.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	8.80%				15.90%	100.00%			9.00%				16.30%	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 26-Jan-2012	Previous Index Price 25-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	100.21	100.23	-0.018%	0.307%	0.307%	0.307%	1.58	0.09	0.09
IE0004617266	0461726	8.75 Cap Stock 2012	101.84	101.69	0.153%	0.560%	0.560%	0.560%	5.86	0.64	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	100.06	99.75	0.313%	3.096%	3.096%	3.096%	4.93	1.17	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.34	97.88	0.475%	5.205%	5.205%	5.205%	4.91	1.92	1.83
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.25	98.20	0.051%				5.13	2.80	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	106.89	106.57	0.300%	6.822%	6.822%	6.822%	6.02	3.13	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	95.60	95.52	0.084%	7.313%	7.313%	7.313%	5.80	3.78	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.21	87.61	0.691%	8.399%	8.399%	8.399%	6.73	5.81	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.31	85.77	0.624%	8.135%	8.135%	8.135%	6.82	6.19	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.51	92.98	0.567%	7.749%	7.749%	7.749%	7.01	6.26	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	85.39	85.06	0.388%	9.307%	9.307%	9.307%	6.89	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.14	86.01	0.155%	7.497%	7.497%	7.497%	7.19	7.03	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.48	85.56	1.069%	10.114%	10.114%	10.114%	7.01	8.95	8.36

Return Price Performance			Index Price 26-Jan-2012	Previous Index Price 25-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	103.70	103.71	-0.007%	0.651%	0.651%	0.651%	1.58	0.09	0.09
IE0004617266	0461726	8.75 Cap Stock 2012	104.67	104.49	0.171%	1.338%	1.338%	1.338%	5.86	0.64	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	103.94	103.61	0.315%	3.455%	3.455%	3.455%	4.93	1.17	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.46	97.99	0.486%	1.273%	1.273%	1.273%	4.91	1.92	1.83
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.25	98.20	0.051%				5.13	2.80	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	110.51	110.17	0.311%	7.366%	7.366%	7.366%	6.02	3.13	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	99.17	99.07	0.094%	7.530%	7.530%	7.530%	5.80	3.78	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.45	88.83	0.695%	8.826%	8.826%	8.826%	6.73	5.81	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.98	88.44	0.619%	8.410%	8.410%	8.410%	6.82	6.19	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.12	94.58	0.574%	8.280%	8.280%	8.280%	7.01	6.26	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	88.87	88.53	0.386%	9.471%	9.471%	9.471%	6.89	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.51	87.37	0.167%	7.988%	7.988%	7.988%	7.19	7.03	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.20	90.27	1.030%	10.207%	10.207%	10.207%	7.01	8.95	8.36