

Irish Stock Exchange Weekly Bond Index Report

Friday 6 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 6-Jan-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 30-Dec-2011	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	86.75	1.67%	1.67%	1.67%	1.67%	-13.25%	4.74	4.40	7.72
All Bond Index (Return)	123.05	1.83%	1.83%	1.83%	1.83%	23.05%	4.74	4.40	7.72
Under 3 Bond Index (Clean)	94.86	0.57%	0.57%	0.57%	0.57%	-5.14%	1.29	1.21	7.04
Under 3 Bond Index (Return)	125.93	0.72%	0.72%	0.72%	0.72%	25.93%	1.29	1.21	7.04
Under 5 Bond Index (Clean)	97.27	1.05%	1.05%	1.05%	1.05%	-2.73%	2.03	1.89	7.07
Under 5 Bond Index (Return)	130.22	1.18%	1.18%	1.18%	1.18%	30.22%	2.03	1.89	7.07
Under 10 Bond Index (Clean)	87.94	1.57%	1.57%	1.57%	1.57%	-12.06%	4.32	4.01	7.70
Under 10 Bond Index (Return)	121.73	1.73%	1.73%	1.73%	1.73%	21.73%	4.32	4.01	7.70
5 Plus Bond Index (Clean)	82.61	2.15%	2.15%	2.15%	2.15%	-17.39%	6.79	6.30	7.87
5 Plus Bond Index (Return)	120.89	2.32%	2.32%	2.32%	2.32%	20.89%	6.79	6.30	7.87
10 Plus Bond Index (Clean)	81.21	2.72%	2.72%	2.72%	2.72%	-18.79%	8.84	8.20	7.80
10 Plus Bond Index (Return)	122.99	2.84%	2.84%	2.84%	2.84%	22.99%	8.84	8.20	7.80

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	99.92	3.28	307	103.20	0.00	5,545	5,541	5722
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.39	2.35	98	103.74	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	97.93	3.60	263	101.53	0.00	6,028	5,903	6120
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	94.11	3.90	356	98.01	0.00	11,868	11,169	11632
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	101.68	3.16	138	104.85	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.07	3.32	263	94.39	0.00	10,200	9,290	9628
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	83.23	0.99	80	84.21	0.00	9,296	7,737	7828
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	81.39	2.44	202	83.83	0.00	7,700	6,267	6455
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	88.15	1.29	80	89.45	0.00	6,767	5,965	6052
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	79.86	3.24	263	83.10	0.00	11,852	9,465	9849
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	81.72	1.10	80	82.82	0.00	7,708	6,299	6383
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	80.68	4.42	299	85.10	0.00	8,284	6,683	7050

Irish Stock Exchange Weekly Bond Index Report

Friday 6 January, 2012

28 Anglesea Street

Dublin 2, Ireland

T + 353 1 617 4200

F + 353 1 677 6045

info@ise.ie

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	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	7.50%	24.50%	17.40%	8.20%		
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%		
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	7.90%	26.10%	18.50%	8.70%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.00%	49.40%	35.00%	16.50%		
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.50%		29.10%	13.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.40%	18.20%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.30%	14.80%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			8.80%	14.10%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.70%			14.00%	22.30%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.90%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.00%				15.80%	100.00%
									100%	100%	100%	100%	100%	100%

Irish Stock Exchange Weekly Bond Index Report

Friday 6 January, 2012

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

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Jan-2012	Week to Date 30-Dec-2011	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	99.92	0.02%	0.02%	0.02%	0.02%	4.30	0.15	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	101.39	0.11%	0.11%	0.11%	0.11%	6.71	0.70	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	97.93	0.90%	0.90%	0.90%	0.90%	6.73	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	94.11	0.68%	0.68%	0.68%	0.68%	7.25	1.89	1.76
IE0004680173	0468017	8.25 Treas Bond 2015	101.68	1.62%	1.62%	1.62%	1.62%	7.67	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	91.07	2.23%	2.23%	2.23%	2.23%	7.09	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	83.23	2.27%	2.27%	2.27%	2.27%	7.77	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	81.39	1.98%	1.98%	1.98%	1.98%	7.78	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	88.15	1.58%	1.58%	1.58%	1.58%	8.00	6.26	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	79.86	2.23%	2.23%	2.23%	2.23%	7.91	6.65	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	81.72	1.98%	1.98%	1.98%	1.98%	7.97	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	80.68	2.72%	2.72%	2.72%	2.72%	7.80	8.84	8.20

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Jan-2012	Week to Date 30-Dec-2011	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.20	0.16%	0.16%	0.16%	0.16%	4.30	0.15	0.14
IE0004617266	0461726	8.75 Cap Stock 2012	103.74	0.44%	0.44%	0.44%	0.44%	6.71	0.70	0.67
IE0031256328	3125632	5.0 Treasury Bond 2013	101.53	1.06%	1.06%	1.06%	1.06%	6.73	1.22	1.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.01	0.81%	0.81%	0.81%	0.81%	7.25	1.89	1.76
IE0004680173	0468017	8.25 Treas Bond 2015	104.85	1.86%	1.86%	1.86%	1.86%	7.67	3.17	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	94.39	2.34%	2.34%	2.34%	2.34%	7.09	3.82	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	84.21	2.46%	2.46%	2.46%	2.46%	7.77	5.83	5.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	83.83	2.13%	2.13%	2.13%	2.13%	7.78	6.20	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	89.45	1.82%	1.82%	1.82%	1.82%	8.00	6.26	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	83.10	2.36%	2.36%	2.36%	2.36%	7.91	6.65	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	82.82	2.19%	2.19%	2.19%	2.19%	7.97	7.04	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.10	2.84%	2.84%	2.84%	2.84%	7.80	8.84	8.20