

Irish Stock Exchange Daily Bond Index Report

Wednesday 1 February, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 01-Feb-2012	Previous Close Value 31-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.55	91.39	0.174%	0.17%	7.29%	7.29%	-8.46%	4.82	4.52	6.57
All Bond Index (Return)	130.11	129.87	0.182%	0.18%	7.67%	7.67%	30.11%	4.82	4.52	6.57
Under 3 Bond Index (Clean)	97.89	97.78	0.114%	0.11%	3.79%	3.79%	-2.11%	1.15	1.10	4.56
Under 3 Bond Index (Return)	130.22	130.06	0.123%	0.12%	4.15%	4.15%	30.22%	1.15	1.10	4.56
Under 5 Bond Index (Clean)	101.06	100.91	0.146%	0.15%	4.99%	4.99%	1.06%	2.11	2.00	5.19
Under 5 Bond Index (Return)	135.55	135.34	0.153%	0.15%	5.33%	5.33%	35.55%	2.11	2.00	5.19
Under 10 Bond Index (Clean)	92.66	92.49	0.189%	0.19%	7.02%	7.02%	-7.34%	4.39	4.12	6.48
Under 10 Bond Index (Return)	128.54	128.29	0.198%	0.20%	7.41%	7.41%	28.54%	4.39	4.12	6.48
5 Plus Bond Index (Clean)	88.20	88.03	0.195%	0.20%	9.06%	9.06%	-11.80%	6.80	6.36	6.88
5 Plus Bond Index (Return)	129.34	129.07	0.205%	0.20%	9.47%	9.47%	29.34%	6.80	6.36	6.88
10 Plus Bond Index (Clean)	87.00	86.98	0.023%	0.02%	10.05%	10.05%	-13.00%	8.93	8.35	7.02
10 Plus Bond Index (Return)	131.87	131.81	0.039%	0.04%	10.26%	10.26%	31.87%	8.93	8.35	7.02

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	3.56	333	103.79	0.00	5,545	5,558	5755
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.09	2.97	124	105.06	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.66	3.96	289	104.62	0.00	6,028	6,067	6306
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.67	0.19	17	98.86	0.00	8,327	8,217	8232
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.68	0.00	0	98.68	0.00	3,530	3,483	3483
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.53	3.74	163	111.27	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.21	3.64	289	99.86	0.00	10,290	9,901	10276
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.74	1.31	106	90.04	0.00	9,261	8,218	8339
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.93	2.75	228	89.68	0.00	7,700	6,694	6905
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.15	1.71	106	95.86	0.00	6,767	6,371	6487
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.30	3.56	289	88.86	0.00	11,852	10,110	10532
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.95	1.45	106	88.40	0.00	7,708	6,702	6814
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.43	4.81	325	91.24	0.00	8,284	7,160	7558

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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%	28.00%	16.70%	7.80%					7.10%	28.30%	16.90%	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%	30.50%	18.20%	8.50%					7.80%	31.00%	18.50%	8.60%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.50%	41.40%	24.70%	11.50%					10.20%	40.50%	24.20%	11.30%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.40%		10.50%	4.90%					4.30%		10.20%	4.80%			
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%		29.80%	13.90%					12.70%		30.20%	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%			9.40%	14.80%				8.60%			9.40%	14.80%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.10%				8.00%			8.90%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.20%	22.30%				13.00%			14.40%	22.60%		
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%		9.40%					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 01-Feb-2012	Previous Index Price 31-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	100.21	0.020%	0.020%	0.330%	0.330%	0.83	0.08	0.08
IE0004617266	0461726	8.75 Cap Stock 2012	102.09	102.07	0.017%	0.017%	0.803%	0.803%	5.40	0.63	0.61
IE0031256328	3125632	5.0 Treasury Bond 2013	100.66	100.52	0.137%	0.137%	3.712%	3.712%	4.41	1.15	1.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.67	98.52	0.160%	0.160%	5.561%	5.561%	4.73	1.90	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.68	98.24	0.450%	0.450%			4.98	2.78	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	107.53	107.60	-0.059%	-0.059%	7.463%	7.463%	5.81	3.12	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	96.21	96.11	0.104%	0.104%	8.001%	8.001%	5.63	3.77	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.74	88.61	0.138%	0.138%	9.041%	9.041%	6.63	5.79	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.93	86.45	0.555%	0.555%	8.912%	8.912%	6.70	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.15	93.81	0.357%	0.357%	8.490%	8.490%	6.90	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	85.30	85.51	-0.248%	-0.248%	9.195%	9.195%	6.91	6.65	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.95	86.42	0.611%	0.611%	8.502%	8.502%	7.05	7.03	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.43	86.41	0.023%	0.023%	10.053%	10.053%	7.02	8.93	8.35

Return Price Performance			Index Price 01-Feb-2012	Previous Index Price 31-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	103.79	103.76	0.030%	0.030%	0.736%	0.736%	0.83	0.08	0.08
IE0004617266	0461726	8.75 Cap Stock 2012	105.06	105.02	0.039%	0.039%	1.717%	1.717%	5.40	0.63	0.61
IE0031256328	3125632	5.0 Treasury Bond 2013	104.62	104.47	0.145%	0.145%	4.131%	4.131%	4.41	1.15	1.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.86	98.69	0.171%	0.171%	1.683%	1.683%	4.73	1.90	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.68	98.24	0.450%	0.450%			4.98	2.78	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	111.27	111.31	-0.036%	-0.036%	8.102%	8.102%	5.81	3.12	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	99.86	99.74	0.113%	0.113%	8.276%	8.276%	5.63	3.77	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.04	89.91	0.150%	0.150%	9.552%	9.552%	6.63	5.79	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.68	89.18	0.552%	0.552%	9.253%	9.253%	6.70	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.86	95.51	0.368%	0.368%	9.123%	9.123%	6.90	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	88.86	89.06	-0.225%	-0.225%	9.455%	9.455%	6.91	6.65	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.40	87.86	0.617%	0.617%	9.083%	9.083%	7.05	7.03	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.24	91.20	0.038%	0.038%	10.256%	10.256%	7.02	8.93	8.35