

Irish Stock Exchange Daily Bond Index Report

Friday 3 February, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 03-Feb-2012	Previous Close Value 02-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.13	91.77	0.388%	0.81%	7.97%	7.97%	-7.87%	4.82	4.53	6.44
All Bond Index (Return)	130.95	130.44	0.391%	0.83%	8.37%	8.37%	30.95%	4.82	4.53	6.44
Under 3 Bond Index (Clean)	98.15	98.11	0.034%	0.38%	4.06%	4.06%	-1.86%	1.15	1.10	4.32
Under 3 Bond Index (Return)	130.59	130.53	0.045%	0.41%	4.44%	4.44%	30.59%	1.15	1.10	4.32
Under 5 Bond Index (Clean)	101.36	101.20	0.152%	0.44%	5.30%	5.30%	1.36%	2.10	2.00	5.05
Under 5 Bond Index (Return)	135.97	135.75	0.161%	0.46%	5.65%	5.65%	35.97%	2.10	2.00	5.05
Under 10 Bond Index (Clean)	93.25	92.91	0.365%	0.83%	7.71%	7.71%	-6.75%	4.40	4.13	6.33
Under 10 Bond Index (Return)	129.37	128.89	0.369%	0.84%	8.11%	8.11%	29.37%	4.40	4.13	6.33
5 Plus Bond Index (Clean)	88.99	88.49	0.561%	1.08%	10.03%	10.03%	-11.02%	6.80	6.37	6.75
5 Plus Bond Index (Return)	130.49	129.76	0.559%	1.10%	10.44%	10.44%	30.49%	6.80	6.37	6.75
10 Plus Bond Index (Clean)	87.56	87.02	0.625%	0.67%	10.76%	10.76%	-12.44%	8.94	8.36	6.94
10 Plus Bond Index (Return)	132.71	131.91	0.607%	0.68%	10.97%	10.97%	32.71%	8.94	8.36	6.94

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	100.21	3.58	335	103.78	0.00	5,545	5,556	5755
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.19	3.02	126	105.21	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.80	3.99	291	104.79	0.00	6,028	6,076	6316
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.22	0.21	19	99.43	0.00	8,327	8,262	8280
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.73	0.03	2	98.76	0.00	3,530	3,485	3486
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.36	3.78	165	112.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.64	3.67	291	100.30	0.00	10,290	9,944	10322
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	89.42	1.33	108	90.75	0.00	9,256	8,281	8405
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	87.85	2.77	230	90.63	0.00	7,700	6,765	6978
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.73	1.75	108	96.47	0.00	6,767	6,410	6528
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.47	3.59	291	90.06	0.00	11,852	10,249	10674
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.51	1.48	108	88.98	0.00	7,708	6,745	6859
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.99	4.84	327	91.83	0.00	8,284	7,206	7607

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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	7.00%	27.90%	16.70%	7.70%					7.10%	28.30%	16.80%	7.80%			
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%	41.50%	24.80%	11.50%					10.20%	40.60%	24.20%	11.20%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.40%		10.40%	4.90%					4.30%		10.20%	4.70%			
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%	13.80%					12.70%		30.20%	14.00%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			11.50%	18.10%				10.30%			11.40%	17.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.40%	14.80%				8.60%			9.50%	14.80%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.00%				8.00%			8.90%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.30%	22.40%				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%		9.40%					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 03-Feb-2012	Previous Index Price 02-Feb-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	100.24	-0.038%	-0.008%	0.302%	0.302%	0.98	0.07	0.07
IE0004617266	0461726	8.75 Cap Stock 2012	102.19	102.18	0.004%	0.114%	0.901%	0.901%	5.22	0.62	0.61
IE0031256328	3125632	5.0 Treasury Bond 2013	100.80	100.83	-0.028%	0.279%	3.859%	3.859%	4.28	1.14	1.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.22	99.09	0.128%	0.716%	6.146%	6.146%	4.43	1.90	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.73	98.83	-0.104%	0.501%			4.96	2.77	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	108.36	107.79	0.523%	0.706%	8.286%	8.286%	5.56	3.11	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	96.64	96.17	0.480%	0.543%	8.475%	8.475%	5.52	3.76	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.42	89.18	0.271%	0.911%	9.882%	9.882%	6.49	5.79	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.85	87.29	0.642%	1.625%	10.071%	10.071%	6.53	6.18	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.73	94.37	0.379%	0.975%	9.159%	9.159%	6.80	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	86.47	85.87	0.693%	1.120%	10.693%	10.693%	6.70	6.65	6.24
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.51	86.86	0.743%	1.255%	9.197%	9.197%	6.96	7.03	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.99	86.45	0.625%	0.669%	10.763%	10.763%	6.94	8.94	8.36

Return Price Performance			Index Price 03-Feb-2012	Previous Index Price 02-Feb-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.78	103.81	-0.026%	0.023%	0.729%	0.729%	0.98	0.07	0.07
IE0004617266	0461726	8.75 Cap Stock 2012	105.21	105.18	0.028%	0.179%	1.859%	1.859%	5.22	0.62	0.61
IE0031256328	3125632	5.0 Treasury Bond 2013	104.79	104.80	-0.013%	0.307%	4.300%	4.300%	4.28	1.14	1.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.43	99.29	0.139%	0.748%	2.268%	2.268%	4.43	1.90	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.76	98.85	-0.091%	0.526%			4.96	2.77	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	112.14	111.55	0.526%	0.745%	8.946%	8.946%	5.56	3.11	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	100.30	99.83	0.476%	0.561%	8.760%	8.760%	5.52	3.76	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.75	90.50	0.282%	0.940%	10.416%	10.416%	6.49	5.79	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.63	90.05	0.635%	1.616%	10.409%	10.409%	6.53	6.18	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.47	96.10	0.388%	1.008%	9.819%	9.819%	6.80	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.06	89.45	0.679%	1.116%	10.926%	10.926%	6.70	6.65	6.24
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.98	88.33	0.745%	1.282%	9.804%	9.804%	6.96	7.03	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.83	91.27	0.607%	0.682%	10.965%	10.965%	6.94	8.94	8.36