

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 February, 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 08-Feb-2012	Previous Close Value 07-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.78	92.35	0.475%	1.53%	8.74%	8.74%	-7.22%	4.81	4.53	6.29
All Bond Index (Return)	131.95	131.32	0.476%	1.60%	9.19%	9.19%	31.95%	4.81	4.53	6.29
Under 3 Bond Index (Clean)	98.35	98.26	0.093%	0.59%	4.28%	4.28%	-1.65%	1.13	1.09	4.14
Under 3 Bond Index (Return)	130.93	130.80	0.102%	0.67%	4.72%	4.72%	30.93%	1.13	1.09	4.14
Under 5 Bond Index (Clean)	102.11	101.66	0.451%	1.19%	6.09%	6.09%	2.11%	2.10	2.00	4.70
Under 5 Bond Index (Return)	137.04	136.43	0.452%	1.26%	6.49%	6.49%	37.04%	2.10	2.00	4.70
Under 10 Bond Index (Clean)	93.96	93.49	0.503%	1.59%	8.53%	8.53%	-6.04%	4.39	4.14	6.16
Under 10 Bond Index (Return)	130.42	129.76	0.502%	1.66%	8.98%	8.98%	30.42%	4.39	4.14	6.16
5 Plus Bond Index (Clean)	89.60	89.16	0.494%	1.78%	10.78%	10.78%	-10.40%	6.79	6.36	6.65
5 Plus Bond Index (Return)	131.46	130.81	0.493%	1.85%	11.26%	11.26%	31.46%	6.79	6.36	6.65
10 Plus Bond Index (Clean)	87.76	87.58	0.207%	0.90%	11.01%	11.01%	-12.24%	8.93	8.36	6.92
10 Plus Bond Index (Return)	133.11	132.83	0.212%	0.98%	11.30%	11.30%	33.11%	8.93	8.36	6.92

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	100.16	3.63	340	103.79	0.00	5,545	5,554	5755
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.16	3.14	131	105.30	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.92	4.06	296	104.97	0.00	6,028	6,083	6327
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.66	0.26	24	99.93	0.00	8,328	8,299	8321
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.26	0.09	7	100.35	0.00	3,530	3,539	3542
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.28	3.90	170	113.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.13	3.73	296	101.86	0.00	10,236	10,098	10481
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.45	1.39	113	91.84	0.00	9,256	8,371	8500
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.58	2.83	235	91.41	0.00	7,700	6,820	7038
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.30	1.83	113	97.12	0.00	6,767	6,448	6572
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.83	3.65	296	90.48	0.00	11,852	10,291	10724
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.36	1.55	113	89.91	0.00	7,708	6,811	6930
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.19	4.91	332	92.10	0.00	8,284	7,222	7629

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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%	27.80%	16.50%	7.70%					7.00%	28.20%	16.70%	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	7.60%	30.50%	18.10%	8.40%					7.70%	31.00%	18.40%	8.50%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	41.60%	24.70%	11.50%					10.20%	40.70%	24.20%	11.20%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.40%		10.50%	4.90%					4.30%		10.30%	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	12.70%		30.10%	14.00%					12.80%		30.40%	14.10%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			11.60%	18.20%				10.40%			11.50%	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%	14.90%		
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	12.90%			14.20%	22.40%				13.10%			14.40%	22.60%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.60%			9.40%	14.80%				8.50%			9.30%	14.60%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.70%	100.00%		9.30%					16.10%	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 08-Feb-2012	Previous Index Price 07-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	100.16	100.18	-0.018%	-0.053%	0.257%	0.257%	1.07	0.06	0.06
IE0004617266	0461726	8.75 Cap Stock 2012	102.16	102.17	-0.006%	0.090%	0.877%	0.877%	5.18	0.61	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	100.92	100.84	0.079%	0.396%	3.980%	3.980%	4.17	1.13	1.09
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.66	99.49	0.176%	1.165%	6.620%	6.620%	4.18	1.88	1.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.26	99.49	0.771%	2.058%			4.41	2.76	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	109.28	108.66	0.567%	1.561%	9.205%	9.205%	5.27	3.10	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	98.13	97.10	1.052%	2.093%	10.148%	10.148%	5.11	3.75	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.45	89.51	1.045%	2.071%	11.146%	11.146%	6.29	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.58	88.06	0.587%	2.460%	10.975%	10.975%	6.39	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.30	94.98	0.340%	1.583%	9.816%	9.816%	6.70	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	86.83	86.59	0.277%	1.544%	11.157%	11.157%	6.64	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.36	87.92	0.504%	2.243%	10.261%	10.261%	6.82	7.02	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.19	87.01	0.207%	0.897%	11.014%	11.014%	6.92	8.93	8.36

Return Price Performance			Index Price 08-Feb-2012	Previous Index Price 07-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	103.79	103.80	-0.007%	0.032%	0.738%	0.738%	1.07	0.06	0.06
IE0004617266	0461726	8.75 Cap Stock 2012	105.30	105.29	0.016%	0.269%	1.951%	1.951%	5.18	0.61	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	104.97	104.88	0.089%	0.485%	4.485%	4.485%	4.17	1.13	1.09
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.93	99.74	0.186%	1.252%	2.780%	2.780%	4.18	1.88	1.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.35	99.57	0.783%	2.146%			4.41	2.76	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	113.17	112.53	0.567%	1.673%	9.950%	9.950%	5.27	3.10	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	101.86	100.82	1.027%	2.118%	10.444%	10.444%	5.11	3.75	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.84	90.89	1.043%	2.151%	11.741%	11.741%	6.29	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.41	90.88	0.583%	2.494%	11.363%	11.363%	6.39	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.12	96.79	0.350%	1.690%	10.560%	10.560%	6.70	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.48	90.23	0.279%	1.592%	11.448%	11.448%	6.64	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.91	89.45	0.510%	2.330%	10.940%	10.940%	6.82	7.02	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.10	91.90	0.212%	0.980%	11.294%	11.294%	6.92	8.93	8.36