

# Irish Stock Exchange Daily Bond Index Report

Monday 30 January, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 30-Jan-2012	Previous Close Value 27-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.27	91.34	-0.081%	6.96%	6.96%	6.96%	-8.73%	4.83	4.53	6.63
All Bond Index (Return)	129.69	129.74	-0.039%	7.33%	7.33%	7.33%	29.69%	4.83	4.53	6.63
Under 3 Bond Index (Clean)	97.62	97.56	0.069%	3.51%	3.51%	3.51%	-2.38%	1.16	1.11	4.79
Under 3 Bond Index (Return)	129.85	129.72	0.102%	3.85%	3.85%	3.85%	29.85%	1.16	1.11	4.79
Under 5 Bond Index (Clean)	100.72	100.81	-0.091%	4.64%	4.64%	4.64%	0.72%	2.11	2.01	5.35
Under 5 Bond Index (Return)	135.08	135.16	-0.057%	4.96%	4.96%	4.96%	35.08%	2.11	2.01	5.35
Under 10 Bond Index (Clean)	92.36	92.43	-0.072%	6.68%	6.68%	6.68%	-7.64%	4.40	4.13	6.55
Under 10 Bond Index (Return)	128.10	128.14	-0.033%	7.04%	7.04%	7.04%	28.10%	4.40	4.13	6.55
5 Plus Bond Index (Clean)	87.95	88.02	-0.073%	8.75%	8.75%	8.75%	-12.05%	6.80	6.36	6.92
5 Plus Bond Index (Return)	128.94	128.98	-0.026%	9.14%	9.14%	9.14%	28.94%	6.80	6.36	6.92
10 Plus Bond Index (Clean)	86.92	87.06	-0.164%	9.95%	9.95%	9.95%	-13.08%	8.94	8.35	7.03
10 Plus Bond Index (Return)	131.70	131.85	-0.108%	10.12%	10.12%	10.12%	31.70%	8.94	8.35	7.03

## 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	3.54	331	103.75	0.00	5,545	5,557	5753
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.02	2.93	122	104.95	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.43	3.93	287	104.36	0.00	6,028	6,053	6290
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.21	0.16	15	98.37	0.00	8,327	8,178	8192
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.98	0.00	0	97.98	0.00	3,530	3,459	3459
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.05	3.71	162	110.77	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	95.89	3.62	287	99.51	0.00	10,290	9,868	10240
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.35	1.28	104	89.63	0.00	9,261	8,182	8301
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.36	2.72	226	89.09	0.00	7,700	6,650	6860
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.80	1.68	104	95.48	0.00	6,767	6,347	6461
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.45	3.54	287	88.98	0.00	11,852	10,127	10547
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.48	1.43	104	87.91	0.00	7,708	6,666	6776
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.35	4.78	323	91.13	0.00	8,284	7,153	7549

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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%	28.10%	16.80%	7.80%					7.20%	28.40%	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%	30.60%	18.30%	8.50%					7.80%	31.10%	18.50%	8.60%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	41.30%	24.70%	11.50%					10.20%	40.40%	24.10%	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%	13.90%					12.70%		30.20%	14.00%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			11.50%	18.10%				10.30%			11.40%	17.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.70%				8.50%			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%	22.40%				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%					15.90%	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 30-Jan-2012	Previous Index Price 27-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	100.21	0.005%	0.310%	0.310%	0.310%	1.42	0.09	0.09
IE0004617266	0461726	8.75 Cap Stock 2012	102.02	101.85	0.173%	0.738%	0.738%	0.738%	5.56	0.64	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	100.43	100.10	0.330%	3.475%	3.475%	3.475%	4.61	1.16	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.21	98.29	-0.081%	5.063%	5.063%	5.063%	4.98	1.91	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.98	98.51	-0.537%				5.23	2.79	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	107.05	107.19	-0.123%	6.986%	6.986%	6.986%	5.97	3.13	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	95.89	96.14	-0.255%	7.639%	7.639%	7.639%	5.72	3.78	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.35	88.27	0.091%	8.567%	8.567%	8.567%	6.71	5.80	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.36	86.28	0.093%	8.204%	8.204%	8.204%	6.81	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.80	93.86	-0.055%	8.093%	8.093%	8.093%	6.96	6.26	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	85.45	85.62	-0.204%	9.384%	9.384%	9.384%	6.88	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.48	86.62	-0.159%	7.918%	7.918%	7.918%	7.13	7.03	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.35	86.49	-0.164%	9.948%	9.948%	9.948%	7.03	8.94	8.35

Return Price Performance			Index Price 30-Jan-2012	Previous Index Price 27-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	103.75	103.71	0.036%	0.695%	0.695%	0.695%	1.42	0.09	0.09
IE0004617266	0461726	8.75 Cap Stock 2012	104.95	104.70	0.237%	1.606%	1.606%	1.606%	5.56	0.64	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	104.36	103.99	0.357%	3.875%	3.875%	3.875%	4.61	1.16	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.37	98.42	-0.048%	1.182%	1.182%	1.182%	4.98	1.91	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.98	98.51	-0.537%				5.23	2.79	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	110.77	110.83	-0.057%	7.614%	7.614%	7.614%	5.97	3.13	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	99.51	99.71	-0.208%	7.898%	7.898%	7.898%	5.72	3.78	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.63	89.52	0.131%	9.053%	9.053%	9.053%	6.71	5.80	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.09	88.97	0.130%	8.535%	8.535%	8.535%	6.81	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.48	95.49	-0.004%	8.694%	8.694%	8.694%	6.96	6.26	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	88.98	89.12	-0.155%	9.605%	9.605%	9.605%	6.88	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.91	88.00	-0.109%	8.472%	8.472%	8.472%	7.13	7.03	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.13	91.22	-0.107%	10.121%	10.121%	10.121%	7.03	8.94	8.35