

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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 31-Jan-2012	Previous Close Value 30-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.39	91.27	0.131%	7.10%	7.10%	7.10%	-8.61%	4.82	4.52	6.60
All Bond Index (Return)	129.87	129.69	0.141%	7.48%	7.48%	7.48%	29.87%	4.82	4.52	6.60
Under 3 Bond Index (Clean)	97.78	97.62	0.157%	3.67%	3.67%	3.67%	-2.23%	1.16	1.11	4.65
Under 3 Bond Index (Return)	130.06	129.85	0.166%	4.02%	4.02%	4.02%	30.06%	1.16	1.11	4.65
Under 5 Bond Index (Clean)	100.91	100.72	0.191%	4.84%	4.84%	4.84%	0.91%	2.11	2.01	5.26
Under 5 Bond Index (Return)	135.34	135.08	0.196%	5.17%	5.17%	5.17%	35.34%	2.11	2.01	5.26
Under 10 Bond Index (Clean)	92.49	92.36	0.138%	6.82%	6.82%	6.82%	-7.51%	4.40	4.13	6.52
Under 10 Bond Index (Return)	128.29	128.10	0.147%	7.20%	7.20%	7.20%	28.29%	4.40	4.13	6.52
5 Plus Bond Index (Clean)	88.03	87.95	0.089%	8.85%	8.85%	8.85%	-11.97%	6.80	6.36	6.91
5 Plus Bond Index (Return)	129.07	128.94	0.101%	9.25%	9.25%	9.25%	29.07%	6.80	6.36	6.91
10 Plus Bond Index (Clean)	86.98	86.92	0.071%	10.03%	10.03%	10.03%	-13.02%	8.94	8.35	7.02
10 Plus Bond Index (Return)	131.81	131.70	0.084%	10.21%	10.21%	10.21%	31.81%	8.94	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	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	100.21	3.55	332	103.76	0.00	5,545	5,557	5753
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.07	2.95	123	105.02	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.52	3.95	288	104.47	0.00	6,028	6,059	6297
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.52	0.18	16	98.69	0.00	8,327	8,204	8218
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.24	0.00	0	98.24	0.00	3,530	3,468	3468
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.60	3.71	162	111.31	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.11	3.63	288	99.74	0.00	10,290	9,890	10264
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.61	1.30	105	89.91	0.00	9,261	8,207	8327
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.45	2.74	227	89.18	0.00	7,700	6,657	6867
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.81	1.70	105	95.51	0.00	6,767	6,348	6463
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.51	3.55	288	89.06	0.00	11,852	10,135	10556
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.42	1.44	105	87.86	0.00	7,708	6,661	6772
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.41	4.79	324	91.20	0.00	8,284	7,158	7555

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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	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%	28.40%	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%	30.50%	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%		10.40%	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%	14.10%				
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%			9.30%	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%	14.70%				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%	100%

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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			Index Price 31-Jan-2012	Previous Index Price 30-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	0.000%	0.310%	0.310%	0.310%	1.34	0.09	0.08
IE0004617266	0461726	8.75 Cap Stock 2012	102.07	102.02	0.048%	0.786%	0.786%	0.786%	5.47	0.63	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	100.52	100.43	0.092%	3.570%	3.570%	3.570%	4.53	1.16	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.52	98.21	0.313%	5.392%	5.392%	5.392%	4.81	1.91	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.24	97.98	0.260%				5.14	2.79	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	107.60	107.05	0.505%	7.526%	7.526%	7.526%	5.80	3.13	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	96.11	95.89	0.233%	7.889%	7.889%	7.889%	5.66	3.77	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.61	88.35	0.298%	8.891%	8.891%	8.891%	6.66	5.80	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.45	86.36	0.098%	8.310%	8.310%	8.310%	6.79	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.81	93.80	0.011%	8.104%	8.104%	8.104%	6.96	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	85.51	85.45	0.076%	9.467%	9.467%	9.467%	6.86	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.42	86.48	-0.069%	7.843%	7.843%	7.843%	7.14	7.03	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.41	86.35	0.072%	10.027%	10.027%	10.027%	7.02	8.94	8.35

Return Price Performance			Index Price 31-Jan-2012	Previous Index Price 30-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	103.76	103.75	0.011%	0.706%	0.706%	0.706%	1.34	0.09	0.08
IE0004617266	0461726	8.75 Cap Stock 2012	105.02	104.95	0.070%	1.677%	1.677%	1.677%	5.47	0.63	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	104.47	104.36	0.102%	3.980%	3.980%	3.980%	4.53	1.16	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.69	98.37	0.323%	1.509%	1.509%	1.509%	4.81	1.91	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.24	97.98	0.260%				5.14	2.79	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	111.31	110.77	0.489%	8.141%	8.141%	8.141%	5.80	3.13	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	99.74	99.51	0.236%	8.153%	8.153%	8.153%	5.66	3.77	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.91	89.63	0.307%	9.388%	9.388%	9.388%	6.66	5.80	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.18	89.09	0.109%	8.654%	8.654%	8.654%	6.79	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.51	95.48	0.027%	8.723%	8.723%	8.723%	6.96	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	89.06	88.98	0.088%	9.701%	9.701%	9.701%	6.86	6.66	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.86	87.91	-0.053%	8.414%	8.414%	8.414%	7.14	7.03	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.20	91.13	0.084%	10.214%	10.214%	10.214%	7.02	8.94	8.35