

Irish Stock Exchange Daily Bond Index Report

Monday 6 February, 2012

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Bond Indices Performance

| Index | Close Value 06-Feb-2012 | Previous Close Value 03-Feb-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 92.32 | 92.13 | 0.206% | 1.02% | 8.19% | 8.19% | -7.68% | 4.82 | 4.53 | 6.39 |
| All Bond Index (Return) | 131.27 | 130.95 | 0.241% | 1.07% | 8.63% | 8.63% | 31.27% | 4.82 | 4.53 | 6.39 |
| Under 3 Bond Index (Clean) | 98.19 | 98.15 | 0.047% | 0.43% | 4.11% | 4.11% | -1.81% | 1.14 | 1.10 | 4.28 |
| Under 3 Bond Index (Return) | 130.70 | 130.59 | 0.080% | 0.49% | 4.53% | 4.53% | 30.70% | 1.14 | 1.10 | 4.28 |
| Under 5 Bond Index (Clean) | 101.51 | 101.36 | 0.149% | 0.59% | 5.46% | 5.46% | 1.51% | 2.10 | 2.00 | 4.98 |
| Under 5 Bond Index (Return) | 136.22 | 135.97 | 0.181% | 0.65% | 5.85% | 5.85% | 36.22% | 2.10 | 2.00 | 4.98 |
| Under 10 Bond Index (Clean) | 93.43 | 93.25 | 0.188% | 1.02% | 7.91% | 7.91% | -6.58% | 4.40 | 4.14 | 6.29 |
| Under 10 Bond Index (Return) | 129.66 | 129.37 | 0.223% | 1.07% | 8.35% | 8.35% | 29.66% | 4.40 | 4.14 | 6.29 |
| 5 Plus Bond Index (Clean) | 89.21 | 88.99 | 0.248% | 1.34% | 10.30% | 10.30% | -10.79% | 6.80 | 6.37 | 6.71 |
| 5 Plus Bond Index (Return) | 130.86 | 130.49 | 0.286% | 1.39% | 10.76% | 10.76% | 30.86% | 6.80 | 6.37 | 6.71 |
| 10 Plus Bond Index (Clean) | 87.91 | 87.56 | 0.396% | 1.07% | 11.20% | 11.20% | -12.09% | 8.95 | 8.37 | 6.90 |
| 10 Plus Bond Index (Return) | 133.28 | 132.71 | 0.425% | 1.11% | 11.44% | 11.44% | 33.28% | 8.95 | 8.37 | 6.90 |

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 | 100.18 | 3.61 | 338 | 103.79 | 0.00 | 5,545 | 5,555 | 5755 |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 30-Sep-12 | 8.75 | Semi-Annual | 102.10 | 3.09 | 129 | 105.20 | 0.00 | 18 | 19 | 19 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13 | 5 | Annual | 100.71 | 4.03 | 294 | 104.74 | 0.00 | 6,028 | 6,070 | 6313 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 99.41 | 0.24 | 22 | 99.65 | 0.00 | 8,327 | 8,278 | 8298 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 99.21 | 0.06 | 5 | 99.27 | 0.00 | 3,530 | 3,502 | 3504 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 18-Aug-15 | 8.25 | Annual | 108.43 | 3.85 | 168 | 112.28 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 18-Apr-16 | 4.6 | Annual | 96.86 | 3.71 | 294 | 100.57 | 0.00 | 10,290 | 9,967 | 10349 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 89.48 | 1.37 | 111 | 90.84 | 0.00 | 9,256 | 8,281 | 8408 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 88.03 | 2.81 | 233 | 90.84 | 0.00 | 7,700 | 6,778 | 6995 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 95.03 | 1.79 | 111 | 96.82 | 0.00 | 6,767 | 6,430 | 6552 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 86.69 | 3.63 | 294 | 90.31 | 0.00 | 11,852 | 10,275 | 10704 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 87.76 | 1.52 | 111 | 89.28 | 0.00 | 7,708 | 6,765 | 6882 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 87.33 | 4.88 | 330 | 92.22 | 0.00 | 8,284 | 7,235 | 7639 |

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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% | 16.60% | 7.70% | | | | | 7.10% | 28.20% | 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% | 8.40% | | | | | 7.80% | 31.00% | 18.40% | 8.60% | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | Yes | Yes | Yes | Yes | No | No | 10.50% | 41.60% | 24.80% | 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% | | 10.20% | 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% | 17.80% | | |
| 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% | 14.10% | | | | 8.00% | | | 8.90% | 13.90% | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 13.00% | | | 14.30% | 22.50% | | | | 13.10% | | | 14.50% | 22.70% | | |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 8.50% | | | 9.40% | 14.80% | | | | 8.50% | | | 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 06-Feb-2012 | Previous Index Price 03-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 | 100.18 | 100.21 | -0.022% | -0.030% | 0.280% | 0.280% | 1.18 | 0.07 | 0.07 |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 102.10 | 102.19 | -0.082% | 0.031% | 0.818% | 0.818% | 5.34 | 0.62 | 0.60 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 100.71 | 100.80 | -0.086% | 0.192% | 3.769% | 3.769% | 4.36 | 1.14 | 1.09 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 99.41 | 99.22 | 0.191% | 0.908% | 6.349% | 6.349% | 4.32 | 1.89 | 1.82 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 99.21 | 98.73 | 0.489% | 0.992% | | | 4.79 | 2.77 | 2.65 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 108.43 | 108.36 | 0.068% | 0.775% | 8.360% | 8.360% | 5.54 | 3.11 | 2.95 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 96.86 | 96.64 | 0.233% | 0.777% | 8.728% | 8.728% | 5.45 | 3.76 | 3.56 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 89.48 | 89.42 | 0.062% | 0.973% | 9.950% | 9.950% | 6.48 | 5.79 | 5.44 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 88.03 | 87.85 | 0.201% | 1.830% | 10.293% | 10.293% | 6.49 | 6.18 | 5.80 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 95.03 | 94.73 | 0.319% | 1.297% | 9.507% | 9.507% | 6.74 | 6.25 | 5.85 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 86.69 | 86.47 | 0.254% | 1.378% | 10.975% | 10.975% | 6.66 | 6.65 | 6.24 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 87.76 | 87.51 | 0.291% | 1.551% | 9.515% | 9.515% | 6.92 | 7.03 | 6.57 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 87.33 | 86.99 | 0.397% | 1.068% | 11.203% | 11.203% | 6.90 | 8.95 | 8.37 |

| Return Price Performance | | | Index Price 06-Feb-2012 | Previous Index Price 03-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 | 103.78 | 0.010% | 0.033% | 0.739% | 0.739% | 1.18 | 0.07 | 0.07 |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 105.20 | 105.21 | -0.012% | 0.167% | 1.846% | 1.846% | 5.34 | 0.62 | 0.60 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 104.74 | 104.79 | -0.044% | 0.263% | 4.254% | 4.254% | 4.36 | 1.14 | 1.09 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 99.65 | 99.43 | 0.224% | 0.974% | 2.497% | 2.497% | 4.32 | 1.89 | 1.82 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 99.27 | 98.76 | 0.526% | 1.055% | | | 4.79 | 2.77 | 2.65 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 112.28 | 112.14 | 0.127% | 0.872% | 9.084% | 9.084% | 5.54 | 3.11 | 2.95 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 100.57 | 100.30 | 0.262% | 0.825% | 9.045% | 9.045% | 5.45 | 3.76 | 3.56 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 90.84 | 90.75 | 0.100% | 1.041% | 10.527% | 10.527% | 6.48 | 5.79 | 5.44 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 90.84 | 90.63 | 0.236% | 1.856% | 10.670% | 10.670% | 6.49 | 6.18 | 5.80 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 96.82 | 96.47 | 0.364% | 1.376% | 10.219% | 10.219% | 6.74 | 6.25 | 5.85 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 90.31 | 90.06 | 0.285% | 1.405% | 11.242% | 11.242% | 6.66 | 6.65 | 6.24 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 89.28 | 88.98 | 0.334% | 1.620% | 10.170% | 10.170% | 6.92 | 7.03 | 6.57 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 92.22 | 91.83 | 0.425% | 1.110% | 11.437% | 11.437% | 6.90 | 8.95 | 8.37 |