

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 February, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 07-Feb-2012	Previous Close Value 06-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.35	92.32	0.030%	1.05%	8.23%	8.23%	-7.66%	4.82	4.53	6.39
All Bond Index (Return)	131.32	131.27	0.043%	1.12%	8.68%	8.68%	31.32%	4.82	4.53	6.39
Under 3 Bond Index (Clean)	98.26	98.19	0.069%	0.50%	4.18%	4.18%	-1.74%	1.14	1.10	4.22
Under 3 Bond Index (Return)	130.80	130.70	0.079%	0.57%	4.61%	4.61%	30.80%	1.14	1.10	4.22
Under 5 Bond Index (Clean)	101.66	101.51	0.146%	0.74%	5.61%	5.61%	1.66%	2.10	2.00	4.91
Under 5 Bond Index (Return)	136.43	136.22	0.154%	0.80%	6.01%	6.01%	36.43%	2.10	2.00	4.91
Under 10 Bond Index (Clean)	93.49	93.43	0.071%	1.09%	7.98%	7.98%	-6.51%	4.39	4.13	6.27
Under 10 Bond Index (Return)	129.76	129.66	0.082%	1.15%	8.44%	8.44%	29.76%	4.39	4.13	6.27
5 Plus Bond Index (Clean)	89.16	89.21	-0.055%	1.28%	10.24%	10.24%	-10.84%	6.79	6.37	6.72
5 Plus Bond Index (Return)	130.81	130.86	-0.038%	1.35%	10.72%	10.72%	30.81%	6.79	6.37	6.72
10 Plus Bond Index (Clean)	87.58	87.91	-0.375%	0.69%	10.78%	10.78%	-12.42%	8.94	8.36	6.94
10 Plus Bond Index (Return)	132.83	133.28	-0.339%	0.77%	11.06%	11.06%	32.83%	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	100.18	3.62	339	103.80	0.00	5,545	5,555	5756
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.17	3.12	130	105.29	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.84	4.04	295	104.88	0.00	6,028	6,078	6322
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.49	0.25	23	99.74	0.00	8,327	8,285	8306
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.49	0.07	6	99.57	0.00	3,530	3,512	3515
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.66	3.87	169	112.53	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.10	3.72	295	100.82	0.00	10,290	9,992	10375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	89.51	1.38	112	90.89	0.00	9,256	8,285	8413
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.06	2.82	234	90.88	0.00	7,700	6,781	6998
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.98	1.81	112	96.79	0.00	6,767	6,427	6549
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.59	3.64	295	90.23	0.00	11,852	10,263	10694
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.92	1.53	112	89.45	0.00	7,708	6,776	6895
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.01	4.90	331	91.90	0.00	8,284	7,208	7613

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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%	4.80%				
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	12.60%		29.90%	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%	22.40%				13.10%			14.50%	22.70%			
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%					15.80%	100.00%		9.30%					16.10%	100.00%	
									100%	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 07-Feb-2012	Previous Index Price 06-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	100.18	-0.005%	-0.035%	0.275%	0.275%	1.15	0.07	0.07
IE0004617266	0461726	8.75 Cap Stock 2012	102.17	102.10	0.065%	0.096%	0.883%	0.883%	5.22	0.62	0.60
IE0031256328	3125632	5.0 Treasury Bond 2013	100.84	100.71	0.124%	0.316%	3.898%	3.898%	4.25	1.14	1.09
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.49	99.41	0.078%	0.988%	6.433%	6.433%	4.28	1.89	1.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.49	99.21	0.282%	1.278%			4.68	2.77	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	108.66	108.43	0.212%	0.989%	8.590%	8.590%	5.46	3.11	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	97.10	96.86	0.251%	1.030%	9.000%	9.000%	5.39	3.76	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.51	89.48	0.042%	1.016%	9.997%	9.997%	6.48	5.79	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.06	88.03	0.032%	1.862%	10.328%	10.328%	6.49	6.18	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.98	95.03	-0.058%	1.239%	9.443%	9.443%	6.75	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	86.59	86.69	-0.113%	1.263%	10.849%	10.849%	6.68	6.65	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.92	87.76	0.177%	1.730%	9.709%	9.709%	6.89	7.03	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.01	87.33	-0.376%	0.689%	10.785%	10.785%	6.94	8.94	8.36

Return Price Performance			Index Price 07-Feb-2012	Previous Index Price 06-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	103.80	103.79	0.006%	0.039%	0.744%	0.744%	1.15	0.07	0.07
IE0004617266	0461726	8.75 Cap Stock 2012	105.29	105.20	0.087%	0.253%	1.934%	1.934%	5.22	0.62	0.60
IE0031256328	3125632	5.0 Treasury Bond 2013	104.88	104.74	0.133%	0.396%	4.393%	4.393%	4.25	1.14	1.09
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.74	99.65	0.089%	1.064%	2.589%	2.589%	4.28	1.89	1.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.57	99.27	0.294%	1.352%			4.68	2.77	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	112.53	112.28	0.225%	1.100%	9.330%	9.330%	5.46	3.11	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	100.82	100.57	0.254%	1.081%	9.322%	9.322%	5.39	3.76	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.89	90.84	0.055%	1.097%	10.588%	10.588%	6.48	5.79	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.88	90.84	0.043%	1.899%	10.717%	10.717%	6.49	6.18	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.79	96.82	-0.040%	1.335%	10.175%	10.175%	6.75	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.23	90.31	-0.094%	1.309%	11.138%	11.138%	6.68	6.65	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.45	89.28	0.188%	1.811%	10.378%	10.378%	6.89	7.03	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.90	92.22	-0.339%	0.766%	11.058%	11.058%	6.94	8.94	8.36