

Irish Stock Exchange Daily Bond Index Report

Friday 10 February, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Feb-2012	Previous Close Value 09-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.83	92.67	0.178%	1.58%	8.80%	8.80%	-7.17%	4.81	4.53	6.28
All Bond Index (Return)	132.05	131.80	0.187%	1.68%	9.28%	9.28%	32.05%	4.81	4.53	6.28
Under 3 Bond Index (Clean)	98.38	98.14	0.251%	0.62%	4.31%	4.31%	-1.62%	1.13	1.08	4.11
Under 3 Bond Index (Return)	131.01	130.67	0.256%	0.72%	4.77%	4.77%	31.01%	1.13	1.08	4.11
Under 5 Bond Index (Clean)	101.88	101.77	0.116%	0.96%	5.85%	5.85%	1.88%	2.09	1.99	4.81
Under 5 Bond Index (Return)	136.77	136.60	0.125%	1.06%	6.28%	6.28%	36.77%	2.09	1.99	4.81
Under 10 Bond Index (Clean)	93.97	93.80	0.177%	1.60%	8.53%	8.53%	-6.04%	4.39	4.13	6.16
Under 10 Bond Index (Return)	130.46	130.21	0.186%	1.69%	9.02%	9.02%	30.46%	4.39	4.13	6.16
5 Plus Bond Index (Clean)	89.83	89.63	0.223%	2.04%	11.07%	11.07%	-10.17%	6.79	6.37	6.61
5 Plus Bond Index (Return)	131.82	131.52	0.232%	2.13%	11.57%	11.57%	31.82%	6.79	6.37	6.61
10 Plus Bond Index (Clean)	88.23	88.06	0.191%	1.43%	11.60%	11.60%	-11.77%	8.94	8.37	6.86
10 Plus Bond Index (Return)	133.82	133.56	0.197%	1.52%	11.89%	11.89%	33.82%	8.94	8.37	6.86

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	3.65	342	103.81	0.00	5,545	5,554	5756
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.10	3.19	133	105.29	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.80	4.08	298	104.88	0.00	6,028	6,076	6322
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.83	0.29	26	100.12	0.00	8,328	8,314	8338
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.89	0.11	9	100.00	0.00	3,530	3,526	3530
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.03	3.94	172	112.97	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.45	3.76	298	101.20	0.00	10,296	10,034	10420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.39	1.42	115	91.80	0.00	9,256	8,366	8497
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.01	2.86	237	91.86	0.00	7,700	6,854	7074
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.67	1.86	115	97.53	0.00	6,767	6,473	6599
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.22	3.67	298	90.89	0.00	11,852	10,338	10773
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.10	1.58	115	89.68	0.00	7,708	6,791	6912
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.65	4.94	334	92.59	0.00	8,284	7,261	7670

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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%	16.60%	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%	30.40%	18.10%	8.40%					7.70%	30.90%	18.40%	8.50%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	41.60%	24.80%	11.50%					10.20%	40.80%	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	12.60%		29.90%	13.90%					12.70%		30.30%	14.00%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			11.60%	18.20%				10.40%			11.40%	17.90%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.50%	14.90%				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%				8.10%			8.90%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.30%	22.40%				13.20%			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%	14.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.80%	100.00%		9.40%					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 10-Feb-2012	Previous Index Price 09-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	100.16	-0.005%	-0.055%	0.255%	0.255%	0.83	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.10	102.09	0.016%	0.031%	0.818%	0.818%	5.25	0.60	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	100.80	100.77	0.030%	0.279%	3.859%	3.859%	4.27	1.13	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.83	99.25	0.584%	1.335%	6.799%	6.799%	4.09	1.88	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.89	99.76	0.133%	1.680%			4.54	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	109.03	108.84	0.175%	1.332%	8.958%	8.958%	5.34	3.10	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	97.45	97.60	-0.156%	1.389%	9.388%	9.388%	5.29	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.39	90.36	0.030%	2.000%	11.068%	11.068%	6.30	5.78	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.01	88.78	0.253%	2.961%	11.518%	11.518%	6.31	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.67	95.38	0.304%	1.977%	10.242%	10.242%	6.63	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.22	86.78	0.509%	2.000%	11.656%	11.656%	6.57	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.10	88.14	-0.042%	1.947%	9.943%	9.943%	6.86	7.02	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.65	87.48	0.191%	1.435%	11.606%	11.606%	6.86	8.94	8.37

Return Price Performance			Index Price 10-Feb-2012	Previous Index Price 09-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	103.81	103.81	0.006%	0.050%	0.756%	0.756%	0.83	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.29	105.25	0.037%	0.258%	1.939%	1.939%	5.25	0.60	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	104.88	104.84	0.042%	0.399%	4.396%	4.396%	4.27	1.13	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.12	99.52	0.594%	1.444%	2.975%	2.975%	4.09	1.88	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.00	99.85	0.144%	1.792%			4.54	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	112.97	112.76	0.189%	1.493%	9.755%	9.755%	5.34	3.10	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	101.20	101.34	-0.138%	1.465%	9.737%	9.737%	5.29	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.80	91.76	0.044%	2.109%	11.695%	11.695%	6.30	5.78	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.86	91.63	0.259%	3.005%	11.919%	11.919%	6.31	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.53	97.22	0.315%	2.111%	11.018%	11.018%	6.63	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.89	90.44	0.503%	2.058%	11.959%	11.959%	6.57	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.68	89.70	-0.027%	2.072%	10.660%	10.660%	6.86	7.02	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.59	92.41	0.197%	1.522%	11.891%	11.891%	6.86	8.94	8.37