

Irish Stock Exchange Daily Bond Index Report

Monday 13 February, 2012

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Bond Indices Performance

Index	Close Value 13-Feb-2012	Previous Close Value 10-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.01	92.83	0.196%	1.78%	9.01%	9.01%	-6.99%	4.81	4.53	6.24
All Bond Index (Return)	132.35	132.05	0.231%	1.91%	9.53%	9.53%	32.35%	4.81	4.53	6.24
Under 3 Bond Index (Clean)	98.42	98.38	0.034%	0.66%	4.35%	4.35%	-1.58%	1.13	1.08	4.12
Under 3 Bond Index (Return)	131.09	131.01	0.067%	0.79%	4.84%	4.84%	31.09%	1.13	1.08	4.12
Under 5 Bond Index (Clean)	102.12	101.88	0.234%	1.20%	6.09%	6.09%	2.12%	2.09	2.00	4.71
Under 5 Bond Index (Return)	137.13	136.77	0.262%	1.32%	6.56%	6.56%	37.13%	2.09	2.00	4.71
Under 10 Bond Index (Clean)	94.14	93.97	0.184%	1.79%	8.73%	8.73%	-5.86%	4.39	4.13	6.12
Under 10 Bond Index (Return)	130.74	130.46	0.218%	1.91%	9.25%	9.25%	30.74%	4.39	4.13	6.12
5 Plus Bond Index (Clean)	89.98	89.83	0.169%	2.21%	11.25%	11.25%	-10.02%	6.79	6.37	6.58
5 Plus Bond Index (Return)	132.10	131.82	0.208%	2.34%	11.80%	11.80%	32.10%	6.79	6.37	6.58
10 Plus Bond Index (Clean)	88.51	88.23	0.317%	1.76%	11.96%	11.96%	-11.49%	8.95	8.37	6.82
10 Plus Bond Index (Return)	134.29	133.82	0.347%	1.88%	12.28%	12.28%	34.29%	8.95	8.37	6.82

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	100.20	3.69	345	103.88	0.00	5,545	5,556	5760
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.14	3.26	136	105.40	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.89	4.12	301	105.01	0.00	6,028	6,081	6329
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.82	0.32	29	100.14	0.00	8,328	8,314	8340
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.34	0.15	12	100.48	0.00	3,530	3,542	3547
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.35	4.01	175	113.36	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.99	3.79	301	101.78	0.00	10,296	10,089	10480
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.62	1.46	118	92.07	0.00	9,256	8,387	8522
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.07	2.89	240	91.96	0.00	7,700	6,858	7081
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.68	1.91	118	97.59	0.00	6,767	6,474	6604
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.35	3.71	301	91.06	0.00	11,852	10,353	10792
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.28	1.62	118	89.89	0.00	7,708	6,804	6929
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.93	4.99	337	92.91	0.00	8,284	7,284	7697

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Bond Index Constituent

Clean Price Performance			Index Price 13-Feb-2012	Previous Index Price 10-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	100.20	100.16	0.040%	-0.015%	0.295%	0.295%	3.76	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.14	102.10	0.036%	0.068%	0.854%	0.854%	5.18	0.60	0.58
IE0031256328	3125632	5.0 Treasury Bond 2013	100.89	100.80	0.084%	0.363%	3.946%	3.946%	4.20	1.12	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.82	99.83	-0.007%	1.328%	6.791%	6.791%	4.10	1.87	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.34	99.89	0.448%	2.135%			4.38	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	109.35	109.03	0.297%	1.633%	9.282%	9.282%	5.24	3.09	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	97.99	97.45	0.554%	1.951%	9.994%	9.994%	5.14	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.62	90.39	0.254%	2.259%	11.351%	11.351%	6.26	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.07	89.01	0.064%	3.027%	11.589%	11.589%	6.30	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.68	95.67	0.016%	1.993%	10.259%	10.259%	6.63	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.35	87.22	0.143%	2.146%	11.816%	11.816%	6.55	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.28	88.10	0.199%	2.150%	10.162%	10.162%	6.83	7.01	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.93	87.65	0.317%	1.757%	11.960%	11.960%	6.82	8.95	8.37

Return Price Performance			Index Price 13-Feb-2012	Previous Index Price 10-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	103.88	103.81	0.069%	0.120%	0.826%	0.826%	3.76	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.40	105.29	0.104%	0.363%	2.046%	2.046%	5.18	0.60	0.58
IE0031256328	3125632	5.0 Treasury Bond 2013	105.01	104.88	0.120%	0.520%	4.521%	4.521%	4.20	1.12	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.14	100.12	0.025%	1.469%	3.000%	3.000%	4.10	1.87	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.48	100.00	0.485%	2.285%			4.38	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	113.36	112.97	0.348%	1.846%	10.137%	10.137%	5.24	3.09	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	101.78	101.20	0.571%	2.044%	10.364%	10.364%	5.14	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.07	91.80	0.291%	2.406%	12.020%	12.020%	6.26	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.96	91.86	0.102%	3.110%	12.033%	12.033%	6.30	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.59	97.53	0.066%	2.178%	11.091%	11.091%	6.63	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	91.06	90.89	0.178%	2.240%	12.159%	12.159%	6.55	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.89	89.68	0.241%	2.317%	10.927%	10.927%	6.83	7.01	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.91	92.59	0.348%	1.875%	12.280%	12.280%	6.82	8.95	8.37