

Irish Stock Exchange Weekly Bond Index Report

Friday 17 February, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Feb-2012	Week to Date 10-Feb-2012	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	92.98	0.16%	1.75%	8.98%	8.98%	-7.02%	5.15	4.85	6.25
All Bond Index (Return)	132.38	0.25%	1.93%	9.55%	9.55%	32.38%	5.15	4.85	6.25
Under 3 Bond Index (Clean)	98.54	0.16%	0.78%	4.48%	4.48%	-1.46%	1.53	1.47	4.04
Under 3 Bond Index (Return)	131.31	0.24%	0.96%	5.02%	5.02%	31.31%	1.53	1.47	4.04
Under 5 Bond Index (Clean)	102.53	0.64%	1.61%	6.52%	6.52%	2.53%	2.50	2.39	4.55
Under 5 Bond Index (Return)	137.74	0.71%	1.77%	7.03%	7.03%	37.74%	2.50	2.39	4.55
Under 10 Bond Index (Clean)	94.13	0.18%	1.78%	8.72%	8.72%	-5.87%	4.73	4.46	6.12
Under 10 Bond Index (Return)	130.80	0.27%	1.96%	9.31%	9.31%	30.80%	4.73	4.46	6.12
5 Plus Bond Index (Clean)	89.71	-0.13%	1.91%	10.92%	10.92%	-10.29%	6.76	6.34	6.63
5 Plus Bond Index (Return)	131.79	-0.02%	2.11%	11.55%	11.55%	31.79%	6.76	6.34	6.63
10 Plus Bond Index (Clean)	88.25	0.03%	1.46%	11.63%	11.63%	-11.75%	8.92	8.35	6.86
10 Plus Bond Index (Return)	134.00	0.14%	1.66%	12.04%	12.04%	34.00%	8.92	8.35	6.86

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	100.18	3.73	349	103.91	0.00	5,545	5,555	5762
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.05	3.36	140	105.40	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.06	4.18	305	105.24	0.00	6,028	6,092	6343
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.91	0.36	33	100.27	0.00	8,327	8,320	8350
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.56	0.20	16	100.76	0.00	3,530	3,550	3557
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.84	4.10	179	113.94	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.84	3.84	305	102.68	0.00	10,296	10,176	10572
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.09	1.50	122	92.60	0.00	9,290	8,462	8602
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.97	2.94	244	91.91	0.00	7,700	6,851	7077
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.29	1.97	122	97.26	0.00	6,767	6,448	6581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.42	3.76	305	90.18	0.00	11,852	10,243	10689
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.06	1.67	122	89.73	0.00	7,715	6,793	6922
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.67	5.05	341	92.72	0.00	8,284	7,263	7681

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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	No	No	No	No	No	No																							
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	8.20%	42.20%	21.60%	9.10%					8.30%	43.10%	22.00%	9.20%											
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	57.70%	29.50%	12.40%					10.90%	56.80%	28.90%	12.20%											
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.80%		12.60%	5.30%					4.70%		12.30%	5.20%											
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	13.70%		36.10%	15.20%					13.80%		36.60%	15.40%											
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.40%				11.30%			12.50%	18.10%										
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.90%				9.30%			10.30%	14.90%										
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.60%	14.00%				8.60%			9.60%	13.80%										
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%				14.00%			15.60%	22.50%										
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.10%	14.70%				9.10%			10.10%	14.60%										
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			10.10%			16.20%	100.00%										
									100%	100%	100%	100%	100%	100%		100%	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Feb-2012	Week to Date 10-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	100.18	0.02%	-0.03%	0.28%	0.28%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.05	-0.05%	-0.02%	0.76%	0.76%	5.24	0.58	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	101.06	0.26%	0.54%	4.13%	4.13%	4.03	1.11	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.91	0.08%	1.41%	6.88%	6.88%	4.05	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.56	0.67%	2.36%			4.30	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	109.84	0.74%	2.09%	9.77%	9.77%	5.09	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	98.84	1.42%	2.83%	10.94%	10.94%	4.91	3.73	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.09	0.78%	2.80%	11.94%	11.94%	6.17	5.76	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.97	-0.04%	2.92%	11.47%	11.47%	6.32	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.29	-0.40%	1.57%	9.80%	9.80%	6.70	6.22	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	86.42	-0.92%	1.06%	10.63%	10.63%	6.71	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.06	-0.05%	1.90%	9.89%	9.89%	6.87	7.00	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.67	0.03%	1.46%	11.64%	11.64%	6.86	8.92	8.35

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Feb-2012	Week to Date 10-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.91	0.09%	0.14%	0.85%	0.85%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.40	0.11%	0.36%	2.05%	2.05%	5.24	0.58	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	105.24	0.34%	0.74%	4.75%	4.75%	4.03	1.11	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.27	0.15%	1.60%	3.13%	3.13%	4.05	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.76	0.76%	2.56%			4.30	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	113.94	0.86%	2.37%	10.70%	10.70%	5.09	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	102.68	1.46%	2.94%	11.34%	11.34%	4.91	3.73	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.60	0.86%	2.99%	12.66%	12.66%	6.17	5.76	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.91	0.05%	3.06%	11.98%	11.98%	6.32	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.26	-0.28%	1.83%	10.71%	10.71%	6.70	6.22	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	90.18	-0.79%	1.26%	11.08%	11.08%	6.71	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.73	0.06%	2.13%	10.73%	10.73%	6.87	7.00	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.72	0.14%	1.66%	12.04%	12.04%	6.86	8.92	8.35