

Irish Stock Exchange Daily Bond Index Report

Thursday 16 February, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Feb-2012	Previous Close Value 15-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.18	93.10	0.089%	1.96%	9.20%	9.20%	-6.82%	5.16	4.86	6.21
All Bond Index (Return)	132.63	132.50	0.100%	2.13%	9.76%	9.76%	32.63%	5.16	4.86	6.21
Under 3 Bond Index (Clean)	98.63	98.37	0.269%	0.88%	4.58%	4.58%	-1.37%	1.53	1.48	3.98
Under 3 Bond Index (Return)	131.43	131.06	0.276%	1.05%	5.11%	5.11%	31.43%	1.53	1.48	3.98
Under 5 Bond Index (Clean)	102.53	102.34	0.186%	1.60%	6.52%	6.52%	2.53%	2.50	2.39	4.55
Under 5 Bond Index (Return)	137.72	137.46	0.193%	1.76%	7.01%	7.01%	37.72%	2.50	2.39	4.55
Under 10 Bond Index (Clean)	94.35	94.22	0.142%	2.02%	8.98%	8.98%	-5.65%	4.74	4.47	6.07
Under 10 Bond Index (Return)	131.08	130.88	0.152%	2.18%	9.54%	9.54%	31.08%	4.74	4.47	6.07
5 Plus Bond Index (Clean)	90.01	89.99	0.031%	2.25%	11.30%	11.30%	-9.99%	6.77	6.35	6.58
5 Plus Bond Index (Return)	132.20	132.14	0.044%	2.42%	11.89%	11.89%	32.20%	6.77	6.35	6.58
10 Plus Bond Index (Clean)	88.25	88.60	-0.397%	1.46%	11.63%	11.63%	-11.75%	8.92	8.35	6.86
10 Plus Bond Index (Return)	133.98	134.46	-0.360%	1.64%	12.02%	12.02%	33.98%	8.92	8.35	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	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	100.19	3.72	348	103.90	0.00	5,545	5,555	5761
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.24	3.33	139	105.58	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.22	4.16	304	105.38	0.00	6,028	6,101	6352
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.97	0.35	32	100.32	0.00	8,327	8,324	8354
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.46	0.19	15	100.65	0.00	3,530	3,546	3553
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.71	4.08	178	113.79	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.73	3.83	304	102.56	0.00	10,296	10,166	10560
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.35	1.49	121	92.84	0.00	9,290	8,455	8593
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.10	2.93	243	92.03	0.00	7,700	6,861	7086
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.79	1.96	121	97.74	0.00	6,767	6,481	6614
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.04	3.75	304	90.79	0.00	11,852	10,316	10761
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.25	1.66	121	89.91	0.00	7,715	6,808	6936
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.67	5.03	340	92.70	0.00	8,284	7,262	7679

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	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%								
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.20%	42.20%	21.70%	9.10%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	57.60%	29.60%	12.40%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.80%		12.60%	5.30%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	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%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%						12.50%	18.00%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.90%						10.30%	14.90%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%						9.60%	13.90%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.30%						15.60%	22.60%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.10%	14.70%						10.10%	14.60%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.70%	100.00%					16.10%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 16-Feb-2012	Previous Index Price 15-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	100.19	100.11	0.072%	-0.028%	0.282%	0.282%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.24	102.05	0.189%	0.169%	0.957%	0.957%	4.93	0.59	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	101.22	100.84	0.375%	0.694%	4.289%	4.289%	3.89	1.11	1.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.97	99.77	0.192%	1.472%	6.943%	6.943%	4.02	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.46	100.35	0.115%	2.262%			4.33	2.87	2.75
IE0004680173	0468017	8.25 Treas Bond 2015	109.71	109.52	0.171%	1.962%	9.636%	9.636%	5.13	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	98.73	98.64	0.091%	2.723%	10.827%	10.827%	4.94	3.73	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.35	91.11	0.263%	3.086%	12.251%	12.251%	6.12	5.77	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.10	89.21	-0.118%	3.068%	11.633%	11.633%	6.30	6.16	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.79	95.68	0.110%	2.102%	10.377%	10.377%	6.61	6.22	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	87.04	86.87	0.201%	1.789%	11.425%	11.425%	6.60	6.62	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.25	88.24	0.017%	2.121%	10.130%	10.130%	6.84	7.00	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.67	88.02	-0.398%	1.456%	11.629%	11.629%	6.86	8.92	8.35

Return Price Performance			Index Price 16-Feb-2012	Previous Index Price 15-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	103.90	103.82	0.080%	0.138%	0.844%	0.844%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.58	105.36	0.206%	0.530%	2.216%	2.216%	4.93	0.59	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	105.38	104.99	0.372%	0.878%	4.893%	4.893%	3.89	1.11	1.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.32	100.11	0.204%	1.648%	3.181%	3.181%	4.02	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.65	100.52	0.126%	2.450%			4.33	2.87	2.75
IE0004680173	0468017	8.25 Treas Bond 2015	113.79	113.58	0.185%	2.225%	10.547%	10.547%	5.13	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	102.56	102.46	0.100%	2.826%	11.210%	11.210%	4.94	3.73	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.84	92.59	0.272%	3.261%	12.955%	12.955%	6.12	5.77	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.03	92.12	-0.101%	3.190%	12.120%	12.120%	6.30	6.16	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.74	97.62	0.124%	2.336%	11.263%	11.263%	6.61	6.22	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	90.79	90.60	0.206%	1.939%	11.829%	11.829%	6.60	6.62	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.91	89.88	0.032%	2.336%	10.947%	10.947%	6.84	7.00	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.70	93.03	-0.360%	1.639%	12.020%	12.020%	6.86	8.92	8.35