

Irish Stock Exchange Daily Bond Index Report

Friday 17 February, 2012

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Bond Indices Performance

Index	Close Value 17-Feb-2012	Previous Close Value 16-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.98	93.18	-0.208%	1.75%	8.98%	8.98%	-7.02%	5.15	4.85	6.25
All Bond Index (Return)	132.38	132.63	-0.189%	1.93%	9.55%	9.55%	32.38%	5.15	4.85	6.25
Under 3 Bond Index (Clean)	98.54	98.63	-0.097%	0.78%	4.48%	4.48%	-1.46%	1.53	1.47	4.04
Under 3 Bond Index (Return)	131.31	131.43	-0.084%	0.96%	5.02%	5.02%	31.31%	1.53	1.47	4.04
Under 5 Bond Index (Clean)	102.53	102.53	0.001%	1.61%	6.52%	6.52%	2.53%	2.50	2.39	4.55
Under 5 Bond Index (Return)	137.74	137.72	0.013%	1.77%	7.03%	7.03%	37.74%	2.50	2.39	4.55
Under 10 Bond Index (Clean)	94.13	94.35	-0.232%	1.78%	8.72%	8.72%	-5.87%	4.73	4.46	6.12
Under 10 Bond Index (Return)	130.80	131.08	-0.212%	1.96%	9.31%	9.31%	30.80%	4.73	4.46	6.12
5 Plus Bond Index (Clean)	89.71	90.01	-0.336%	1.91%	10.92%	10.92%	-10.29%	6.76	6.34	6.63
5 Plus Bond Index (Return)	131.79	132.20	-0.311%	2.11%	11.55%	11.55%	31.79%	6.76	6.34	6.63
10 Plus Bond Index (Clean)	88.25	88.25	0.006%	1.46%	11.63%	11.63%	-11.75%	8.92	8.35	6.86
10 Plus Bond Index (Return)	134.00	133.98	0.020%	1.66%	12.04%	12.04%	34.00%	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	O/S Amt Dirty 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 Index Constituent

Clean Price Performance			Index Price 17-Feb-2012	Previous Index Price 16-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	100.19	-0.005%	-0.033%	0.277%	0.277%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.05	102.24	-0.193%	-0.024%	0.762%	0.762%	5.24	0.58	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	101.06	101.22	-0.153%	0.540%	4.130%	4.130%	4.03	1.11	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.91	99.97	-0.057%	1.414%	6.882%	6.882%	4.05	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.56	100.46	0.100%	2.364%			4.30	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	109.84	109.71	0.122%	2.087%	9.770%	9.770%	5.09	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	98.84	98.73	0.106%	2.832%	10.945%	10.945%	4.91	3.73	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.09	91.35	-0.279%	2.799%	11.938%	11.938%	6.17	5.76	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.97	89.10	-0.143%	2.921%	11.474%	11.474%	6.32	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.29	95.79	-0.522%	1.569%	9.801%	9.801%	6.70	6.22	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	86.42	87.04	-0.712%	1.064%	10.632%	10.632%	6.71	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.06	88.25	-0.219%	1.898%	9.890%	9.890%	6.87	7.00	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.67	87.67	0.006%	1.462%	11.636%	11.636%	6.86	8.92	8.35

Return Price Performance			Index Price 17-Feb-2012	Previous Index Price 16-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	103.91	103.90	0.006%	0.144%	0.850%	0.850%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.40	105.58	-0.165%	0.365%	2.048%	2.048%	5.24	0.58	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	105.24	105.38	-0.134%	0.743%	4.753%	4.753%	4.03	1.11	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.27	100.32	-0.047%	1.600%	3.133%	3.133%	4.05	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.76	100.65	0.111%	2.564%			4.30	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	113.94	113.79	0.138%	2.366%	10.700%	10.700%	5.09	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	102.68	102.56	0.115%	2.945%	11.338%	11.338%	4.91	3.73	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.60	92.84	-0.261%	2.992%	12.661%	12.661%	6.17	5.76	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.91	92.03	-0.125%	3.061%	11.980%	11.980%	6.32	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.26	97.74	-0.495%	1.829%	10.712%	10.712%	6.70	6.22	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	90.18	90.79	-0.670%	1.256%	11.080%	11.080%	6.71	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.73	89.91	-0.199%	2.132%	10.726%	10.726%	6.87	7.00	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.72	92.70	0.020%	1.660%	12.043%	12.043%	6.86	8.92	8.35