

Irish Stock Exchange Daily Bond Index Report

Monday 20 February, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 20-Feb-2012	Previous Close Value 17-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.02	92.98	0.038%	1.79%	9.02%	9.02%	-6.98%	5.15	4.85	6.24
All Bond Index (Return)	132.76	132.38	0.286%	2.22%	9.87%	9.87%	32.76%	5.15	4.85	6.24
Under 3 Bond Index (Clean)	98.48	98.54	-0.056%	0.72%	4.42%	4.42%	-1.52%	1.80	1.72	4.20
Under 3 Bond Index (Return)	132.34	131.31	0.778%	1.75%	5.84%	5.84%	32.34%	1.80	1.72	4.20
Under 5 Bond Index (Clean)	102.34	102.53	-0.190%	1.41%	6.32%	6.32%	2.34%	2.50	2.39	4.63
Under 5 Bond Index (Return)	138.29	137.74	0.401%	2.18%	7.46%	7.46%	38.29%	2.50	2.39	4.63
Under 10 Bond Index (Clean)	94.18	94.13	0.047%	1.83%	8.78%	8.78%	-5.82%	4.73	4.46	6.11
Under 10 Bond Index (Return)	131.22	130.80	0.317%	2.29%	9.65%	9.65%	31.22%	4.73	4.46	6.11
5 Plus Bond Index (Clean)	89.87	89.71	0.177%	2.09%	11.12%	11.12%	-10.13%	6.76	6.34	6.60
5 Plus Bond Index (Return)	132.07	131.79	0.215%	2.33%	11.79%	11.79%	32.07%	6.76	6.34	6.60
10 Plus Bond Index (Clean)	88.21	88.25	-0.045%	1.42%	11.58%	11.58%	-11.79%	8.92	8.34	6.86
10 Plus Bond Index (Return)	134.01	134.00	0.005%	1.67%	12.05%	12.05%	34.01%	8.92	8.34	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	100.14	3.76	352	103.90	0.00	5,545	5,553	5761
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.13	3.43	143	105.56	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.07	4.22	308	105.28	0.00	6,028	6,092	6346
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.81	0.40	36	100.21	0.00	8,327	8,312	8344
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.13	0.23	19	100.36	4.50	3,530	3,534	3701
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.57	4.17	182	113.74	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.54	3.88	308	102.42	0.00	10,296	10,146	10546
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.24	1.54	125	92.78	0.00	9,290	8,476	8619
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.22	2.98	247	92.20	0.00	7,700	6,870	7099
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.67	2.02	125	97.69	0.00	6,767	6,473	6610
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.78	3.80	308	90.57	0.00	11,852	10,285	10735
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.86	1.71	125	89.57	0.00	7,715	6,778	6910
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.63	5.09	344	92.72	0.00	8,284	7,260	7681

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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%			0.00%	0.10%	0.10%	0.00%		
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.20%	33.90%	21.70%	9.10%			8.30%	34.50%	21.90%	9.20%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.60%	12.40%			10.90%	45.30%	28.80%	12.10%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.70%	12.60%	5.30%			4.80%	20.10%	12.80%	5.40%		
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%	15.10%			13.80%		36.40%	15.30%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.70%	18.40%		11.20%			12.50%	18.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%		9.30%			10.30%	14.90%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%		8.60%			9.60%	13.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.30%		14.00%			15.60%	22.50%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.10%			10.10%	14.70%		9.00%			10.00%	14.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.70%	100.00%	10.00%				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 20-Feb-2012	Previous Index Price 17-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	100.14	100.18	-0.037%	-0.070%	0.240%	0.240%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.13	102.05	0.078%	0.055%	0.841%	0.841%	5.09	0.58	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	101.07	101.06	0.002%	0.542%	4.132%	4.132%	4.02	1.10	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.81	99.91	-0.098%	1.315%	6.777%	6.777%	4.10	1.86	1.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.13	100.56	-0.433%	1.921%			4.45	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	109.57	109.84	-0.249%	1.832%	9.496%	9.496%	5.17	3.08	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	98.54	98.84	-0.295%	2.528%	10.617%	10.617%	4.99	3.73	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.24	91.09	0.161%	2.965%	12.119%	12.119%	6.14	5.76	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.22	88.97	0.281%	3.210%	11.787%	11.787%	6.28	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.67	95.29	0.399%	1.974%	10.239%	10.239%	6.63	6.22	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	86.78	86.42	0.411%	1.479%	11.086%	11.086%	6.65	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.86	88.06	-0.229%	1.664%	9.637%	9.637%	6.91	6.99	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.63	87.67	-0.046%	1.415%	11.585%	11.585%	6.86	8.92	8.34

Return Price Performance			Index Price 20-Feb-2012	Previous Index Price 17-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	103.91	-0.005%	0.139%	0.845%	0.845%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.56	105.40	0.144%	0.509%	2.195%	2.195%	5.09	0.58	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	105.28	105.24	0.041%	0.784%	4.796%	4.796%	4.02	1.10	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.21	100.27	-0.064%	1.535%	3.067%	3.067%	4.10	1.86	1.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.36	100.76	-0.395%	2.159%			4.45	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	113.74	113.94	-0.181%	2.181%	10.499%	10.499%	5.17	3.08	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	102.42	102.68	-0.248%	2.689%	11.061%	11.061%	4.99	3.73	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.78	92.60	0.199%	3.197%	12.885%	12.885%	6.14	5.76	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.20	91.91	0.311%	3.382%	12.328%	12.328%	6.28	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.69	97.26	0.441%	2.278%	11.200%	11.200%	6.63	6.22	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	90.57	90.18	0.435%	1.697%	11.562%	11.562%	6.65	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.57	89.73	-0.179%	1.949%	10.527%	10.527%	6.91	6.99	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.72	92.72	0.005%	1.666%	12.049%	12.049%	6.86	8.92	8.34