

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 February, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Feb-2012	Previous Close Value 20-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.12	93.02	0.110%	1.90%	9.14%	9.14%	-6.88%	5.16	4.85	6.22
All Bond Index (Return)	132.92	132.76	0.121%	2.35%	10.00%	10.00%	32.92%	5.16	4.85	6.22
Under 3 Bond Index (Clean)	98.54	98.48	0.061%	0.79%	4.48%	4.48%	-1.46%	1.78	1.71	4.16
Under 3 Bond Index (Return)	132.43	132.34	0.071%	1.82%	5.91%	5.91%	32.43%	1.78	1.71	4.16
Under 5 Bond Index (Clean)	102.42	102.34	0.083%	1.50%	6.41%	6.41%	2.42%	2.50	2.39	4.60
Under 5 Bond Index (Return)	138.42	138.29	0.093%	2.27%	7.56%	7.56%	38.42%	2.50	2.39	4.60
Under 10 Bond Index (Clean)	94.24	94.18	0.068%	1.90%	8.85%	8.85%	-5.76%	4.73	4.46	6.10
Under 10 Bond Index (Return)	131.32	131.22	0.080%	2.37%	9.74%	9.74%	31.32%	4.73	4.46	6.10
5 Plus Bond Index (Clean)	89.98	89.87	0.127%	2.22%	11.26%	11.26%	-10.02%	6.76	6.35	6.58
5 Plus Bond Index (Return)	132.26	132.07	0.137%	2.47%	11.94%	11.94%	32.26%	6.76	6.35	6.58
10 Plus Bond Index (Clean)	88.65	88.21	0.499%	1.92%	12.14%	12.14%	-11.35%	8.93	8.36	6.81
10 Plus Bond Index (Return)	134.66	134.01	0.487%	2.16%	12.60%	12.60%	34.66%	8.93	8.36	6.81

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	100.24	3.77	353	104.01	0.00	5,545	5,558	5768
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.17	3.45	144	105.62	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.14	4.23	309	105.37	0.00	6,028	6,096	6351
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.88	0.41	37	100.28	0.00	8,327	8,317	8351
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.16	0.25	20	100.41	0.00	3,530	3,536	3544
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.73	4.19	183	113.92	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.67	3.89	309	102.56	0.00	10,296	10,159	10560
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.13	1.55	126	92.68	0.00	9,290	8,466	8610
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.25	2.99	248	92.24	0.00	7,700	6,872	7103
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.62	2.04	126	97.66	0.00	6,767	6,470	6608
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.76	3.81	309	90.57	0.00	11,852	10,283	10734
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.32	1.73	126	90.05	0.00	7,715	6,814	6947
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.07	5.10	345	93.17	0.00	8,284	7,296	7719

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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%	33.90%	21.70%	9.10%									
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.60%	12.40%									
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.70%	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%			10.30%	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%	13.80%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.30%						15.60%	22.50%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.70%						10.10%	14.60%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%					15.80%	100.00%					16.20%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 21-Feb-2012	Previous Index Price 20-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	100.24	100.14	0.100%	0.030%	0.340%	0.340%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.17	102.13	0.037%	0.092%	0.879%	0.879%	5.01	0.58	0.56
IE0031256328	3125632	5.0 Treasury Bond 2013	101.14	101.07	0.069%	0.612%	4.204%	4.204%	3.96	1.10	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.88	99.81	0.065%	1.381%	6.847%	6.847%	4.07	1.85	1.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.16	100.13	0.035%	1.956%			4.44	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	109.73	109.57	0.151%	1.985%	9.661%	9.661%	5.11	3.07	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	98.67	98.54	0.124%	2.655%	10.754%	10.754%	4.96	3.72	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.13	91.24	-0.121%	2.840%	11.984%	11.984%	6.16	5.76	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.25	89.22	0.030%	3.241%	11.821%	11.821%	6.27	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.62	95.67	-0.047%	1.926%	10.187%	10.187%	6.64	6.21	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	86.76	86.78	-0.023%	1.456%	11.061%	11.061%	6.66	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.32	87.86	0.526%	2.199%	10.214%	10.214%	6.83	6.99	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.07	87.63	0.499%	1.921%	12.141%	12.141%	6.81	8.93	8.36

Return Price Performance			Index Price 21-Feb-2012	Previous Index Price 20-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	104.01	103.90	0.106%	0.245%	0.952%	0.952%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.62	105.56	0.059%	0.568%	2.255%	2.255%	5.01	0.58	0.56
IE0031256328	3125632	5.0 Treasury Bond 2013	105.37	105.28	0.080%	0.864%	4.879%	4.879%	3.96	1.10	1.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.28	100.21	0.075%	1.611%	3.144%	3.144%	4.07	1.85	1.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.41	100.36	0.048%	2.208%			4.44	2.86	2.74
IE0004680173	0468017	8.25 Treas Bond 2015	113.92	113.74	0.165%	2.350%	10.682%	10.682%	5.11	3.07	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	102.56	102.42	0.132%	2.824%	11.208%	11.208%	4.96	3.72	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.68	92.78	-0.106%	3.088%	12.765%	12.765%	6.16	5.76	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.24	92.20	0.043%	3.427%	12.377%	12.377%	6.27	6.15	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.66	97.69	-0.030%	2.248%	11.167%	11.167%	6.64	6.21	5.83
IE0034074488	3407448	4.5 Treas Bnd 2020	90.57	90.57	-0.008%	1.689%	11.554%	11.554%	6.66	6.61	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.05	89.57	0.531%	2.490%	11.114%	11.114%	6.83	6.99	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.17	92.72	0.487%	2.161%	12.596%	12.596%	6.81	8.93	8.36