

Irish Stock Exchange Daily Bond Index Report

Friday 24 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 24-Feb-2012	Previous Close Value 23-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.27	93.34	-0.074%	2.06%	9.31%	9.31%	-6.73%	5.14	4.84	6.19
All Bond Index (Return)	133.18	133.25	-0.058%	2.54%	10.21%	10.21%	33.18%	5.14	4.84	6.19
Under 3 Bond Index (Clean)	98.53	98.69	-0.160%	0.77%	4.47%	4.47%	-1.47%	1.77	1.70	4.17
Under 3 Bond Index (Return)	132.46	132.65	-0.145%	1.84%	5.94%	5.94%	32.46%	1.77	1.70	4.17
Under 5 Bond Index (Clean)	102.59	102.60	-0.012%	1.66%	6.58%	6.58%	2.59%	2.48	2.38	4.53
Under 5 Bond Index (Return)	138.69	138.69	0.001%	2.47%	7.77%	7.77%	38.69%	2.48	2.38	4.53
Under 10 Bond Index (Clean)	94.42	94.48	-0.065%	2.09%	9.06%	9.06%	-5.58%	4.72	4.45	6.06
Under 10 Bond Index (Return)	131.62	131.68	-0.049%	2.60%	9.99%	9.99%	31.62%	4.72	4.45	6.06
5 Plus Bond Index (Clean)	90.12	90.22	-0.112%	2.38%	11.43%	11.43%	-9.88%	6.75	6.33	6.56
5 Plus Bond Index (Return)	132.51	132.63	-0.093%	2.66%	12.15%	12.15%	32.51%	6.75	6.33	6.56
10 Plus Bond Index (Clean)	88.52	88.66	-0.161%	1.77%	11.97%	11.97%	-11.48%	8.91	8.34	6.83
10 Plus Bond Index (Return)	134.54	134.72	-0.137%	2.07%	12.49%	12.49%	34.54%	8.91	8.34	6.83

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	99.90	3.80	356	103.70	0.00	5,545	5,539	5750
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.02	3.52	147	105.54	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.85	4.27	312	105.12	0.00	6,028	6,079	6336
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.04	0.44	40	100.48	0.00	8,327	8,331	8367
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.19	0.28	23	100.47	0.00	3,530	3,537	3547
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.31	4.26	186	114.57	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.14	3.93	312	103.07	0.00	10,288	10,199	10604
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.61	1.59	129	93.20	0.00	9,256	8,479	8626
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.51	3.03	251	92.54	0.00	7,700	6,892	7125
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.73	2.09	129	97.82	0.00	6,767	6,478	6619
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.76	3.85	312	90.60	0.00	11,852	10,283	10739
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.44	1.77	129	90.21	0.00	7,714	6,822	6959
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.94	5.15	348	93.09	0.00	8,284	7,285	7711

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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%	33.80%	21.60%	9.10%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	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%		36.20%	15.20%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%							
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	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%							
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%							
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%							
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%					15.80%	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 24-Feb-2012	Previous Index Price 23-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	99.90	100.06	-0.165%	-0.314%	-0.005%	-0.005%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.02	102.18	-0.155%	-0.049%	0.737%	0.737%	5.18	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	100.85	101.16	-0.302%	0.328%	3.910%	3.910%	4.21	1.09	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.04	100.10	-0.063%	1.548%	7.023%	7.023%	3.97	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.19	100.33	-0.145%	1.985%			4.43	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	110.31	110.19	0.103%	2.519%	10.234%	10.234%	4.93	3.06	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	99.14	98.89	0.250%	3.144%	11.281%	11.281%	4.83	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.61	91.43	0.197%	3.380%	12.571%	12.571%	6.07	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.51	89.56	-0.054%	3.542%	12.147%	12.147%	6.23	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.73	95.95	-0.232%	2.043%	10.313%	10.313%	6.62	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	86.76	87.08	-0.367%	1.459%	11.064%	11.064%	6.66	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.44	88.44	0.003%	2.335%	10.361%	10.361%	6.81	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.94	88.08	-0.161%	1.768%	11.973%	11.973%	6.83	8.91	8.34

Return Price Performance			Index Price 24-Feb-2012	Previous Index Price 23-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	103.70	103.86	-0.149%	-0.057%	0.648%	0.648%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.54	105.68	-0.128%	0.499%	2.184%	2.184%	5.18	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	105.12	105.42	-0.276%	0.631%	4.636%	4.636%	4.21	1.09	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.48	100.53	-0.052%	1.812%	3.348%	3.348%	3.97	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.47	100.60	-0.132%	2.273%			4.43	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	114.57	114.43	0.118%	2.928%	11.307%	11.307%	4.93	3.06	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	103.07	102.81	0.253%	3.334%	11.758%	11.758%	4.83	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.20	93.01	0.206%	3.660%	13.392%	13.392%	6.07	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.54	92.57	-0.038%	3.759%	12.737%	12.737%	6.23	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.82	98.02	-0.211%	2.413%	11.347%	11.347%	6.62	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	90.60	90.91	-0.339%	1.733%	11.602%	11.602%	6.66	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.21	90.19	0.019%	2.671%	11.311%	11.311%	6.81	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.09	93.21	-0.137%	2.065%	12.489%	12.489%	6.83	8.91	8.34