

Irish Stock Exchange Daily Bond Index Report

Monday 27 February, 2012

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Bond Indices Performance

Index	Close Value 27-Feb-2012	Previous Close Value 24-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.46	93.27	0.207%	2.27%	9.53%	9.53%	-6.54%	5.15	4.85	6.15
All Bond Index (Return)	133.50	133.18	0.242%	2.79%	10.48%	10.48%	33.50%	5.15	4.85	6.15
Under 3 Bond Index (Clean)	98.50	98.53	-0.028%	0.74%	4.44%	4.44%	-1.50%	1.77	1.70	4.18
Under 3 Bond Index (Return)	132.47	132.46	0.008%	1.85%	5.94%	5.94%	32.47%	1.77	1.70	4.18
Under 5 Bond Index (Clean)	102.60	102.59	0.010%	1.67%	6.59%	6.59%	2.60%	2.48	2.37	4.53
Under 5 Bond Index (Return)	138.75	138.69	0.045%	2.52%	7.82%	7.82%	38.75%	2.48	2.37	4.53
Under 10 Bond Index (Clean)	94.57	94.42	0.157%	2.25%	9.23%	9.23%	-5.43%	4.72	4.45	6.03
Under 10 Bond Index (Return)	131.87	131.62	0.192%	2.80%	10.20%	10.20%	31.87%	4.72	4.45	6.03
5 Plus Bond Index (Clean)	90.42	90.12	0.327%	2.71%	11.80%	11.80%	-9.58%	6.75	6.34	6.51
5 Plus Bond Index (Return)	132.98	132.51	0.360%	3.03%	12.56%	12.56%	32.98%	6.75	6.34	6.51
10 Plus Bond Index (Clean)	89.12	88.52	0.673%	2.45%	12.73%	12.73%	-10.89%	8.92	8.36	6.75
10 Plus Bond Index (Return)	135.46	134.54	0.685%	2.76%	13.26%	13.26%	35.46%	8.92	8.36	6.75

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	99.92	3.84	359	103.75	0.00	5,545	5,540	5753
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.14	3.60	150	105.74	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.79	4.32	315	105.11	0.00	6,028	6,075	6335
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.01	0.47	43	100.48	0.00	8,327	8,328	8367
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.22	0.32	26	100.54	0.00	3,530	3,538	3549
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.25	4.33	189	114.58	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.21	3.97	315	103.18	0.00	10,308	10,207	10616
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.74	1.63	132	93.37	0.00	9,256	8,491	8642
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.71	3.06	254	92.77	0.00	7,700	6,908	7144
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.91	2.13	132	98.04	0.00	6,767	6,489	6634
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.97	3.88	315	90.86	0.00	11,852	10,308	10769
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.92	1.81	132	90.73	0.00	7,714	6,860	6999
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.53	5.19	351	93.72	0.00	8,284	7,334	7764

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Bond Index Constituent

Clean Price Performance			Index Price 27-Feb-2012	Previous Index Price 24-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	99.92	99.90	0.017%	-0.297%	0.012%	0.012%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.14	102.02	0.117%	0.068%	0.854%	0.854%	4.95	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	100.79	100.85	-0.057%	0.272%	3.851%	3.851%	4.26	1.08	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.01	100.04	-0.032%	1.516%	6.989%	6.989%	3.99	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.22	100.19	0.030%	2.016%			4.42	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	110.25	110.31	-0.048%	2.469%	10.181%	10.181%	4.94	3.06	2.91
IE0006857530	0685753	4.6 Treas Bond 2016	99.21	99.14	0.076%	3.222%	11.366%	11.366%	4.81	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.74	91.61	0.144%	3.529%	12.733%	12.733%	6.04	5.74	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.71	89.51	0.227%	3.777%	12.401%	12.401%	6.19	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.91	95.73	0.183%	2.230%	10.515%	10.515%	6.59	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	86.97	86.76	0.248%	1.711%	11.340%	11.340%	6.62	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.92	88.44	0.545%	2.893%	10.963%	10.963%	6.73	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.53	87.94	0.673%	2.453%	12.727%	12.727%	6.75	8.92	8.36

Return Price Performance			Index Price 27-Feb-2012	Previous Index Price 24-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	103.75	103.70	0.048%	-0.009%	0.697%	0.697%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.74	105.54	0.182%	0.682%	2.370%	2.370%	4.95	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	105.11	105.12	-0.015%	0.616%	4.620%	4.620%	4.26	1.08	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.48	100.48	0.001%	1.813%	3.349%	3.349%	3.99	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.54	100.47	0.067%	2.341%			4.42	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	114.58	114.57	0.014%	2.942%	11.322%	11.322%	4.94	3.06	2.91
IE0006857530	0685753	4.6 Treas Bond 2016	103.18	103.07	0.110%	3.447%	11.881%	11.881%	4.81	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.37	93.20	0.181%	3.848%	13.598%	13.598%	6.04	5.74	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.77	92.54	0.257%	4.025%	13.027%	13.027%	6.19	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.04	97.82	0.229%	2.648%	11.602%	11.602%	6.59	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	90.86	90.60	0.278%	2.015%	11.912%	11.912%	6.62	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.73	90.21	0.580%	3.267%	11.956%	11.956%	6.73	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.72	93.09	0.684%	2.763%	13.259%	13.259%	6.75	8.92	8.36