

# Irish Stock Exchange Daily Bond Index Report

Tuesday 28 February, 2012

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## Bond Indices Performance

Index	Close Value 28-Feb-2012	Previous Close Value 27-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.62	93.46	0.168%	2.44%	9.72%	9.72%	-6.38%	5.15	4.85	6.12
All Bond Index (Return)	133.73	133.50	0.176%	2.97%	10.67%	10.67%	33.73%	5.15	4.85	6.12
Under 3 Bond Index (Clean)	98.55	98.50	0.047%	0.79%	4.49%	4.49%	-1.45%	1.77	1.70	4.15
Under 3 Bond Index (Return)	132.55	132.47	0.058%	1.91%	6.01%	6.01%	32.55%	1.77	1.70	4.15
Under 5 Bond Index (Clean)	102.63	102.60	0.027%	1.70%	6.62%	6.62%	2.63%	2.48	2.37	4.52
Under 5 Bond Index (Return)	138.81	138.75	0.039%	2.56%	7.86%	7.86%	38.81%	2.48	2.37	4.52
Under 10 Bond Index (Clean)	94.73	94.57	0.173%	2.43%	9.42%	9.42%	-5.27%	4.72	4.46	5.99
Under 10 Bond Index (Return)	132.11	131.87	0.182%	2.98%	10.40%	10.40%	32.11%	4.72	4.46	5.99
5 Plus Bond Index (Clean)	90.65	90.42	0.253%	2.97%	12.08%	12.08%	-9.36%	6.75	6.34	6.48
5 Plus Bond Index (Return)	133.33	132.98	0.259%	3.30%	12.85%	12.85%	33.33%	6.75	6.34	6.48
10 Plus Bond Index (Clean)	89.22	89.12	0.119%	2.58%	12.86%	12.86%	-10.78%	8.92	8.36	6.74
10 Plus Bond Index (Return)	135.63	135.46	0.128%	2.90%	13.40%	13.40%	35.63%	8.92	8.36	6.74

## 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	99.95	3.85	360	103.79	0.00	5,545	5,542	5755
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.25	3.62	151	105.87	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.95	4.33	316	105.28	0.00	6,028	6,085	6346
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.99	0.48	44	100.47	0.00	8,327	8,326	8366
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.24	0.33	27	100.57	0.00	3,530	3,538	3550
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.43	4.31	188	114.74	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.20	3.98	316	103.19	0.00	10,308	10,226	10637
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.08	1.64	133	93.72	0.00	9,256	8,523	8675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.84	3.07	255	92.92	0.00	7,700	6,918	7155
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	96.04	2.15	133	98.19	0.00	6,767	6,499	6644
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.23	3.90	316	91.13	0.00	11,852	10,339	10801
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.27	1.82	133	91.09	0.00	7,714	6,887	7027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.64	5.21	352	93.84	0.00	8,284	7,343	7774



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Feb-2012	Previous Index Price 27-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	99.95	99.92	0.033%	-0.264%	0.045%	0.045%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.25	102.14	0.105%	0.172%	0.960%	0.960%	4.75	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	100.95	100.79	0.154%	0.426%	4.011%	4.011%	4.11	1.08	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.99	100.01	-0.020%	1.495%	6.968%	6.968%	4.00	1.83	1.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.24	100.22	0.022%	2.038%			4.41	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	110.43	110.25	0.165%	2.639%	10.363%	10.363%	4.89	3.05	2.91
IE0006857530	0685753	4.6 Treas Bond 2016	99.20	99.21	-0.007%	3.215%	11.358%	11.358%	4.81	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.08	91.74	0.374%	3.916%	13.155%	13.155%	5.98	5.74	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.84	89.71	0.145%	3.927%	12.564%	12.564%	6.17	6.13	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.04	95.91	0.141%	2.374%	10.671%	10.671%	6.57	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	87.23	86.97	0.299%	2.015%	11.673%	11.673%	6.58	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.27	88.92	0.397%	3.301%	11.403%	11.403%	6.67	6.98	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.64	88.53	0.119%	2.575%	12.861%	12.861%	6.74	8.92	8.36

Return Price Performance			Index Price 28-Feb-2012	Previous Index Price 27-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	103.79	103.75	0.041%	0.033%	0.739%	0.739%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.87	105.74	0.124%	0.807%	2.497%	2.497%	4.75	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	105.28	105.11	0.160%	0.776%	4.788%	4.788%	4.11	1.08	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.47	100.48	-0.009%	1.804%	3.340%	3.340%	4.00	1.83	1.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.57	100.54	0.035%	2.377%			4.41	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	114.74	114.58	0.140%	3.086%	11.478%	11.478%	4.89	3.05	2.91
IE0006857530	0685753	4.6 Treas Bond 2016	103.19	103.18	0.005%	3.452%	11.886%	11.886%	4.81	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.72	93.37	0.380%	4.243%	14.030%	14.030%	5.98	5.74	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.92	92.77	0.153%	4.185%	13.200%	13.200%	6.17	6.13	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.19	98.04	0.154%	2.806%	11.774%	11.774%	6.57	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	91.13	90.86	0.299%	2.321%	12.247%	12.247%	6.58	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.09	90.73	0.403%	3.683%	12.408%	12.408%	6.67	6.98	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.84	93.72	0.128%	2.895%	13.404%	13.404%	6.74	8.92	8.36