

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 February, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 29-Feb-2012	Previous Close Value 28-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.03	93.62	-0.629%	1.80%	9.03%	9.03%	-6.97%	5.13	4.83	6.25
All Bond Index (Return)	132.94	133.73	-0.597%	2.36%	10.01%	10.01%	32.94%	5.13	4.83	6.25
Under 3 Bond Index (Clean)	98.23	98.55	-0.318%	0.47%	4.16%	4.16%	-1.77%	1.76	1.68	4.34
Under 3 Bond Index (Return)	132.15	132.55	-0.300%	1.60%	5.69%	5.69%	32.15%	1.76	1.68	4.34
Under 5 Bond Index (Clean)	102.21	102.63	-0.413%	1.28%	6.18%	6.18%	2.21%	2.47	2.36	4.69
Under 5 Bond Index (Return)	138.27	138.81	-0.391%	2.16%	7.44%	7.44%	38.27%	2.47	2.36	4.69
Under 10 Bond Index (Clean)	94.17	94.73	-0.595%	1.82%	8.76%	8.76%	-5.83%	4.71	4.44	6.12
Under 10 Bond Index (Return)	131.36	132.11	-0.566%	2.40%	9.77%	9.77%	31.36%	4.71	4.44	6.12
5 Plus Bond Index (Clean)	89.96	90.65	-0.760%	2.19%	11.23%	11.23%	-10.04%	6.73	6.32	6.59
5 Plus Bond Index (Return)	132.37	133.33	-0.720%	2.55%	12.04%	12.04%	32.37%	6.73	6.32	6.59
10 Plus Bond Index (Clean)	88.39	89.22	-0.936%	1.62%	11.80%	11.80%	-11.61%	8.89	8.32	6.84
10 Plus Bond Index (Return)	134.45	135.63	-0.869%	2.00%	12.42%	12.42%	34.45%	8.89	8.32	6.84

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	100.03	3.86	361	103.88	0.00	5,545	5,546	5760
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.06	3.64	152	105.70	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.61	4.34	317	104.96	0.00	6,028	6,064	6326
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.82	0.49	45	100.31	0.00	8,327	8,312	8353
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.60	0.35	28	99.94	0.00	3,530	3,516	3528
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.01	4.35	190	114.37	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.63	4.00	317	102.62	0.00	10,308	10,167	10579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.52	1.65	134	93.17	0.00	9,256	8,471	8624
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.46	3.09	256	92.55	0.00	7,700	6,889	7126
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.73	2.17	134	97.89	0.00	6,767	6,477	6624
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.44	3.91	317	90.35	0.00	11,852	10,245	10708
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.13	1.84	134	89.97	0.00	7,714	6,799	6940
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.81	5.22	353	93.03	0.00	8,284	7,274	7706

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	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					
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%	21.60%	9.10%					8.30%	34.70%	22.00%	9.20%					
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	29.60%	12.40%					10.90%	45.80%	29.00%	12.10%					
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.60%	12.50%	5.20%					4.60%	19.40%	12.20%	5.10%					
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%		36.20%	15.20%					13.80%		36.70%	15.40%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.40%				11.30%			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%			10.40%	14.90%				
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%				8.70%			9.60%	13.90%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%				14.00%			15.60%	22.40%				
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.70%				9.10%			10.10%	14.50%				
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			10.10%				16.10%	100.00%			
									100%	100%	100%	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 29-Feb-2012	Previous Index Price 28-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	100.03	99.95	0.077%	-0.188%	0.122%	0.122%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.06	102.25	-0.183%	-0.011%	0.775%	0.775%	5.03	0.55	0.54
IE0031256328	3125632	5.0 Treasury Bond 2013	100.61	100.95	-0.332%	0.093%	3.666%	3.666%	4.42	1.07	1.03
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.82	99.99	-0.168%	1.325%	6.788%	6.788%	4.10	1.83	1.75
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.60	100.24	-0.643%	1.381%			4.65	2.83	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	110.01	110.43	-0.381%	2.247%	9.943%	9.943%	5.00	3.04	2.90
IE0006857530	0685753	4.6 Treas Bond 2016	98.63	99.20	-0.583%	2.614%	10.709%	10.709%	4.97	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.52	92.08	-0.611%	3.281%	12.463%	12.463%	6.09	5.73	5.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.46	89.84	-0.423%	3.488%	12.088%	12.088%	6.24	6.12	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.73	96.04	-0.328%	2.038%	10.308%	10.308%	6.63	6.19	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	86.44	87.23	-0.909%	1.088%	10.657%	10.657%	6.72	6.58	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.13	89.27	-1.277%	1.982%	9.981%	9.981%	6.86	6.96	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.81	88.64	-0.936%	1.614%	11.804%	11.804%	6.84	8.89	8.32

Return Price Performance			Index Price 29-Feb-2012	Previous Index Price 28-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	103.88	103.79	0.085%	0.118%	0.824%	0.824%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.70	105.87	-0.154%	0.651%	2.339%	2.339%	5.03	0.55	0.54
IE0031256328	3125632	5.0 Treasury Bond 2013	104.96	105.28	-0.305%	0.469%	4.468%	4.468%	4.42	1.07	1.03
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.31	100.47	-0.156%	1.645%	3.178%	3.178%	4.10	1.83	1.75
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.94	100.57	-0.629%	1.733%			4.65	2.83	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	114.37	114.74	-0.328%	2.748%	11.113%	11.113%	5.00	3.04	2.90
IE0006857530	0685753	4.6 Treas Bond 2016	102.62	103.19	-0.548%	2.885%	11.274%	11.274%	4.97	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.17	93.72	-0.587%	3.632%	13.360%	13.360%	6.09	5.73	5.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.55	92.92	-0.395%	3.773%	12.753%	12.753%	6.24	6.12	5.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.89	98.19	-0.305%	2.493%	11.434%	11.434%	6.63	6.19	5.80
IE0034074488	3407448	4.5 Treas Bnd 2020	90.35	91.13	-0.856%	1.445%	11.287%	11.287%	6.72	6.58	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.97	91.09	-1.236%	2.402%	11.018%	11.018%	6.86	6.96	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.03	93.84	-0.870%	2.000%	12.418%	12.418%	6.84	8.89	8.32