

Irish Stock Exchange Daily Bond Index Report

Thursday 1 March, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 01-Mar-2012	Previous Close Value 29-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.63	93.03	-0.426%	-0.43%	8.56%	8.56%	-7.37%	5.12	4.82	6.33
All Bond Index (Return)	132.41	132.94	-0.399%	-0.40%	9.57%	9.57%	32.41%	5.12	4.82	6.33
Under 3 Bond Index (Clean)	97.69	98.23	-0.558%	-0.56%	3.57%	3.57%	-2.31%	1.75	1.68	4.66
Under 3 Bond Index (Return)	131.44	132.15	-0.536%	-0.54%	5.12%	5.12%	31.44%	1.75	1.68	4.66
Under 5 Bond Index (Clean)	101.70	102.21	-0.496%	-0.50%	5.65%	5.65%	1.70%	2.47	2.35	4.89
Under 5 Bond Index (Return)	137.61	138.27	-0.472%	-0.47%	6.93%	6.93%	37.61%	2.47	2.35	4.89
Under 10 Bond Index (Clean)	93.77	94.17	-0.425%	-0.42%	8.30%	8.30%	-6.23%	4.70	4.43	6.22
Under 10 Bond Index (Return)	130.84	131.36	-0.400%	-0.40%	9.34%	9.34%	30.84%	4.70	4.43	6.22
5 Plus Bond Index (Clean)	89.61	89.96	-0.384%	-0.38%	10.80%	10.80%	-10.39%	6.73	6.31	6.65
5 Plus Bond Index (Return)	131.90	132.37	-0.356%	-0.36%	11.64%	11.64%	31.90%	6.73	6.31	6.65
10 Plus Bond Index (Clean)	88.00	88.39	-0.436%	-0.44%	11.32%	11.32%	-12.00%	8.88	8.31	6.89
10 Plus Bond Index (Return)	133.92	134.45	-0.394%	-0.39%	11.98%	11.98%	33.92%	8.88	8.31	6.89

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	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	99.47	3.87	362	103.34	0.00	5,545	5,516	5730
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.07	3.67	153	105.74	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.05	4.36	318	104.40	0.00	6,028	6,030	6293
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.16	0.50	46	99.66	0.00	8,327	8,257	8299
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.29	0.36	29	99.65	0.00	3,530	3,505	3518
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.43	4.42	193	113.86	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.24	4.01	318	102.25	0.00	10,300	10,127	10540
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.02	1.66	135	92.69	0.00	9,256	8,425	8579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.13	3.10	257	92.23	0.00	7,700	6,863	7102
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.32	2.18	135	97.50	0.00	6,767	6,450	6598
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.12	3.92	318	90.04	0.00	11,852	10,207	10672
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.02	1.85	135	89.87	0.00	7,714	6,790	6933
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.42	5.24	354	92.66	0.00	8,284	7,242	7676

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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%			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%	9.00%			8.30%	34.70%	21.90%	9.20%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	29.50%	12.40%			10.90%	45.80%	28.90%	12.10%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.70%	12.50%	5.30%			4.60%	19.40%	12.30%	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%		36.80%	15.40%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%		11.30%			12.50%	18.00%	
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%	14.80%		9.10%			10.10%	14.60%	
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%

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Bond Index Constituent

Clean Price Performance			Index Price 01-Mar-2012	Previous Index Price 29-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	99.47	100.03	-0.557%	-0.557%	-0.435%	-0.435%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.07	102.06	0.014%	0.014%	0.789%	0.789%	4.98	0.55	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	100.05	100.61	-0.565%	-0.565%	3.081%	3.081%	4.95	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.16	99.82	-0.661%	-0.661%	6.082%	6.082%	4.48	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.29	99.60	-0.303%	-0.303%			4.76	2.83	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	109.43	110.01	-0.526%	-0.526%	9.364%	9.364%	5.18	3.04	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	98.24	98.63	-0.387%	-0.387%	10.280%	10.280%	5.08	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.02	91.52	-0.543%	-0.543%	11.852%	11.852%	6.19	5.73	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.13	89.46	-0.369%	-0.369%	11.674%	11.674%	6.30	6.12	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.32	95.73	-0.423%	-0.423%	9.841%	9.841%	6.70	6.18	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	86.12	86.44	-0.370%	-0.370%	10.248%	10.248%	6.78	6.57	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.02	88.13	-0.125%	-0.125%	9.843%	9.843%	6.88	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.42	87.81	-0.435%	-0.435%	11.317%	11.317%	6.89	8.88	8.31

Return Price Performance			Index Price 01-Mar-2012	Previous Index Price 29-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	103.34	103.88	-0.527%	-0.527%	0.293%	0.293%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.74	105.70	0.036%	0.036%	2.376%	2.376%	4.98	0.55	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	104.40	104.96	-0.528%	-0.528%	3.917%	3.917%	4.95	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.66	100.31	-0.647%	-0.647%	2.511%	2.511%	4.48	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.65	99.94	-0.290%	-0.290%			4.76	2.83	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	113.86	114.37	-0.446%	-0.446%	10.617%	10.617%	5.18	3.04	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	102.25	102.62	-0.361%	-0.361%	10.873%	10.873%	5.08	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.69	93.17	-0.521%	-0.521%	12.770%	12.770%	6.19	5.73	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.23	92.55	-0.344%	-0.344%	12.366%	12.366%	6.30	6.12	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.50	97.89	-0.397%	-0.397%	10.991%	10.991%	6.70	6.18	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	90.04	90.35	-0.340%	-0.340%	10.908%	10.908%	6.78	6.57	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.87	89.97	-0.107%	-0.107%	10.900%	10.900%	6.88	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.66	93.03	-0.395%	-0.395%	11.974%	11.974%	6.89	8.88	8.31