

# Irish Stock Exchange Daily Bond Index Report

Thursday 2 February, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 02-Feb-2012	Previous Close Value 01-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.77	91.55	0.247%	0.42%	7.55%	7.55%	-8.23%	4.81	4.52	6.52
All Bond Index (Return)	130.44	130.11	0.254%	0.44%	7.95%	7.95%	30.44%	4.81	4.52	6.52
Under 3 Bond Index (Clean)	98.11	97.89	0.231%	0.34%	4.03%	4.03%	-1.89%	1.15	1.10	4.35
Under 3 Bond Index (Return)	130.53	130.22	0.237%	0.36%	4.40%	4.40%	30.53%	1.15	1.10	4.35
Under 5 Bond Index (Clean)	101.20	101.06	0.142%	0.29%	5.14%	5.14%	1.20%	2.10	2.00	5.13
Under 5 Bond Index (Return)	135.75	135.55	0.150%	0.30%	5.49%	5.49%	35.75%	2.10	2.00	5.13
Under 10 Bond Index (Clean)	92.91	92.66	0.270%	0.46%	7.31%	7.31%	-7.09%	4.39	4.13	6.41
Under 10 Bond Index (Return)	128.89	128.54	0.276%	0.47%	7.71%	7.71%	28.89%	4.39	4.13	6.41
5 Plus Bond Index (Clean)	88.49	88.20	0.325%	0.52%	9.41%	9.41%	-11.51%	6.79	6.36	6.83
5 Plus Bond Index (Return)	129.76	129.34	0.330%	0.54%	9.83%	9.83%	29.76%	6.79	6.36	6.83
10 Plus Bond Index (Clean)	87.02	87.00	0.021%	0.04%	10.07%	10.07%	-12.98%	8.93	8.34	7.01
10 Plus Bond Index (Return)	131.91	131.87	0.036%	0.08%	10.30%	10.30%	31.91%	8.93	8.34	7.01

## 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	100.24	3.57	334	103.81	0.00	5,545	5,558	5756
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.18	3.00	125	105.18	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.83	3.97	290	104.80	0.00	6,028	6,077	6317
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.09	0.20	18	99.29	0.00	8,327	8,252	8268
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.83	0.01	1	98.85	0.00	3,530	3,489	3489
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.79	3.76	164	111.55	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.17	3.66	290	99.83	0.00	10,290	9,897	10273
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	89.18	1.32	107	90.50	0.00	9,261	8,259	8381
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	87.29	2.76	229	90.05	0.00	7,700	6,722	6934
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.37	1.73	107	96.10	0.00	6,767	6,386	6503
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.87	3.58	290	89.45	0.00	11,852	10,178	10602
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.86	1.47	107	88.33	0.00	7,708	6,695	6808
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.45	4.82	326	91.27	0.00	8,284	7,161	7561

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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	Yes	Yes	Yes	Yes	No	No	7.10%	27.90%	16.70%	7.80%					7.10%	28.30%	16.90%	7.80%				
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	7.70%	30.50%	18.30%	8.50%					7.80%	31.00%	18.50%	8.60%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.50%	41.50%	24.80%	11.50%					10.20%	40.60%	24.20%	11.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.40%		10.50%	4.90%					4.30%		10.20%	4.80%				
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	12.60%		29.70%	13.80%					12.70%		30.10%	14.00%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			11.50%	18.20%				10.40%			11.40%	17.90%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.80%				8.60%			9.50%	14.80%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.10%				8.00%			8.90%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.20%	22.40%				13.10%			14.50%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.70%				8.40%			9.30%	14.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.80%	100.00%		9.30%					16.20%	100.00%	
									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 02-Feb-2012	Previous Index Price 01-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	100.24	100.23	0.010%	0.030%	0.340%	0.340%	0.59	0.07	0.07
IE0004617266	0461726	8.75 Cap Stock 2012	102.18	102.09	0.093%	0.110%	0.897%	0.897%	5.24	0.62	0.61
IE0031256328	3125632	5.0 Treasury Bond 2013	100.83	100.66	0.169%	0.306%	3.887%	3.887%	4.26	1.15	1.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.09	98.67	0.426%	0.587%	6.010%	6.010%	4.50	1.90	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.83	98.68	0.155%	0.606%			4.92	2.78	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	107.79	107.53	0.241%	0.182%	7.722%	7.722%	5.73	3.12	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	96.17	96.21	-0.042%	0.062%	7.956%	7.956%	5.65	3.76	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.18	88.74	0.499%	0.638%	9.585%	9.585%	6.54	5.79	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.29	86.93	0.420%	0.977%	9.369%	9.369%	6.63	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.37	94.15	0.236%	0.594%	8.746%	8.746%	6.86	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	85.87	85.30	0.674%	0.425%	9.932%	9.932%	6.80	6.65	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.86	86.95	-0.101%	0.509%	8.392%	8.392%	7.07	7.02	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.45	86.43	0.021%	0.044%	10.076%	10.076%	7.01	8.93	8.34

Return Price Performance			Index Price 02-Feb-2012	Previous Index Price 01-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	103.81	103.79	0.019%	0.049%	0.755%	0.755%	0.59	0.07	0.07
IE0004617266	0461726	8.75 Cap Stock 2012	105.18	105.06	0.112%	0.151%	1.831%	1.831%	5.24	0.62	0.61
IE0031256328	3125632	5.0 Treasury Bond 2013	104.80	104.62	0.176%	0.321%	4.314%	4.314%	4.26	1.15	1.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.29	98.86	0.436%	0.608%	2.126%	2.126%	4.50	1.90	1.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.85	98.68	0.167%	0.618%			4.92	2.78	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	111.55	111.27	0.253%	0.217%	8.376%	8.376%	5.73	3.12	2.95
IE0006857530	0685753	4.6 Treas Bond 2016	99.83	99.86	-0.028%	0.085%	8.245%	8.245%	5.65	3.76	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.50	90.04	0.505%	0.656%	10.106%	10.106%	6.54	5.79	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.05	89.68	0.420%	0.974%	9.712%	9.712%	6.63	6.18	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.10	95.86	0.249%	0.618%	9.395%	9.395%	6.86	6.25	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	89.45	88.86	0.661%	0.435%	10.178%	10.178%	6.80	6.65	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.33	88.40	-0.084%	0.533%	8.992%	8.992%	7.07	7.02	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.27	91.24	0.036%	0.075%	10.296%	10.296%	7.01	8.93	8.34