

# Irish Stock Exchange Daily Bond Index Report

Thursday 9 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 09-Feb-2012	Previous Close Value 08-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.67	92.78	-0.126%	1.40%	8.60%	8.60%	-7.33%	4.82	4.53	6.32
All Bond Index (Return)	131.80	131.95	-0.109%	1.49%	9.07%	9.07%	31.80%	4.82	4.53	6.32
Under 3 Bond Index (Clean)	98.14	98.35	-0.217%	0.37%	4.05%	4.05%	-1.86%	1.13	1.08	4.33
Under 3 Bond Index (Return)	130.67	130.93	-0.200%	0.47%	4.51%	4.51%	30.67%	1.13	1.08	4.33
Under 5 Bond Index (Clean)	101.77	102.11	-0.342%	0.84%	5.72%	5.72%	1.77%	2.09	1.99	4.87
Under 5 Bond Index (Return)	136.60	137.04	-0.322%	0.93%	6.14%	6.14%	36.60%	2.09	1.99	4.87
Under 10 Bond Index (Clean)	93.80	93.96	-0.172%	1.42%	8.34%	8.34%	-6.20%	4.39	4.13	6.20
Under 10 Bond Index (Return)	130.21	130.42	-0.155%	1.50%	8.81%	8.81%	30.21%	4.39	4.13	6.20
5 Plus Bond Index (Clean)	89.63	89.60	0.032%	1.81%	10.82%	10.82%	-10.37%	6.79	6.36	6.64
5 Plus Bond Index (Return)	131.52	131.46	0.046%	1.89%	11.31%	11.31%	31.52%	6.79	6.36	6.64
10 Plus Bond Index (Clean)	88.06	87.76	0.342%	1.24%	11.39%	11.39%	-11.94%	8.94	8.36	6.88
10 Plus Bond Index (Return)	133.56	133.11	0.339%	1.32%	11.67%	11.67%	33.56%	8.94	8.36	6.88

## 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	100.16	3.64	341	103.81	0.00	5,545	5,554	5756
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.09	3.16	132	105.25	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.77	4.07	297	104.84	0.00	6,028	6,074	6319
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.25	0.27	25	99.52	0.00	8,328	8,266	8289
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.76	0.10	8	99.85	0.00	3,530	3,521	3525
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.84	3.92	171	112.76	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.60	3.74	297	101.34	0.00	10,296	9,991	10374
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.36	1.41	114	91.76	0.00	9,256	8,363	8493
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.78	2.85	236	91.63	0.00	7,700	6,836	7055
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.38	1.84	114	97.22	0.00	6,767	6,454	6578
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.78	3.66	297	90.44	0.00	11,852	10,285	10719
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.14	1.56	114	89.70	0.00	7,708	6,794	6914
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.48	4.93	333	92.41	0.00	8,284	7,247	7655

# Irish Stock Exchange Daily Bond Index Report

Thursday 9 February, 2012

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

## 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	7.00%	27.90%	16.60%	7.70%					7.00%	28.20%	16.80%	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	7.60%	30.50%	18.20%	8.40%					7.70%	31.00%	18.40%	8.50%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	41.50%	24.70%	11.50%					10.10%	40.70%	24.20%	11.20%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.40%		10.50%	4.90%					4.30%		10.30%	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%		29.90%	13.80%					12.70%		30.30%	14.00%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			11.60%	18.20%				10.40%			11.50%	17.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.50%	14.90%				8.60%			9.50%	14.90%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.00%				8.10%			8.90%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.30%	22.40%				13.10%			14.50%	22.60%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.60%			9.40%	14.80%				8.50%			9.30%	14.60%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.80%	100.00%		9.40%					16.10%	100.00%
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%

# Irish Stock Exchange Daily Bond Index Report

Thursday 9 February, 2012

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

## Bond Index Constituent

Clean Price Performance			Index Price 09-Feb-2012	Previous Index Price 08-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	100.16	100.16	0.003%	-0.050%	0.260%	0.260%	0.89	0.06	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.09	102.16	-0.074%	0.016%	0.802%	0.802%	5.29	0.60	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	100.77	100.92	-0.147%	0.249%	3.828%	3.828%	4.30	1.13	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.25	99.66	-0.414%	0.746%	6.178%	6.178%	4.41	1.88	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.76	100.26	-0.504%	1.544%			4.59	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	108.84	109.28	-0.400%	1.155%	8.768%	8.768%	5.40	3.10	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	97.60	98.13	-0.535%	1.547%	9.558%	9.558%	5.25	3.75	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.36	90.45	-0.100%	1.969%	11.035%	11.035%	6.31	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.78	88.58	0.235%	2.701%	11.236%	11.236%	6.35	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.38	95.30	0.084%	1.668%	9.908%	9.908%	6.68	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	86.78	86.83	-0.060%	1.483%	11.090%	11.090%	6.65	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.14	88.36	-0.247%	1.990%	9.989%	9.989%	6.85	7.02	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.48	87.19	0.342%	1.242%	11.394%	11.394%	6.88	8.94	8.36

Return Price Performance			Index Price 09-Feb-2012	Previous Index Price 08-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	0.013%	0.044%	0.750%	0.750%	0.89	0.06	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.25	105.30	-0.048%	0.221%	1.901%	1.901%	5.29	0.60	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	104.84	104.97	-0.128%	0.357%	4.352%	4.352%	4.30	1.13	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.52	99.93	-0.402%	0.845%	2.367%	2.367%	4.41	1.88	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.85	100.35	-0.490%	1.645%			4.59	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	112.76	113.17	-0.365%	1.302%	9.548%	9.548%	5.40	3.10	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	101.34	101.86	-0.503%	1.605%	9.889%	9.889%	5.25	3.75	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.76	91.84	-0.085%	2.064%	11.646%	11.646%	6.31	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.63	91.41	0.240%	2.739%	11.630%	11.630%	6.35	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.22	97.12	0.099%	1.790%	10.670%	10.670%	6.68	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.44	90.48	-0.044%	1.547%	11.399%	11.399%	6.65	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.70	89.91	-0.226%	2.099%	10.690%	10.690%	6.85	7.02	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.41	92.10	0.339%	1.322%	11.671%	11.671%	6.88	8.94	8.36