

# Irish Stock Exchange Daily Bond Index Report

Tuesday 14 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 14-Feb-2012	Previous Close Value 13-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.16	93.01	0.160%	1.94%	9.19%	9.19%	-6.84%	5.17	4.87	6.21
All Bond Index (Return)	132.58	132.35	0.169%	2.08%	9.72%	9.72%	32.58%	5.17	4.87	6.21
Under 3 Bond Index (Clean)	98.36	98.42	-0.062%	0.59%	4.28%	4.28%	-1.65%	1.55	1.48	4.17
Under 3 Bond Index (Return)	131.03	131.09	-0.049%	0.74%	4.79%	4.79%	31.03%	1.55	1.48	4.17
Under 5 Bond Index (Clean)	102.33	102.12	0.206%	1.41%	6.31%	6.31%	2.33%	2.50	2.39	4.64
Under 5 Bond Index (Return)	137.42	137.13	0.213%	1.54%	6.78%	6.78%	37.42%	2.50	2.39	4.64
Under 10 Bond Index (Clean)	94.30	94.14	0.173%	1.96%	8.92%	8.92%	-5.70%	4.75	4.48	6.08
Under 10 Bond Index (Return)	130.98	130.74	0.182%	2.10%	9.45%	9.45%	30.98%	4.75	4.48	6.08
5 Plus Bond Index (Clean)	90.10	89.98	0.132%	2.35%	11.40%	11.40%	-9.90%	6.78	6.37	6.56
5 Plus Bond Index (Return)	132.28	132.10	0.143%	2.49%	11.96%	11.96%	32.28%	6.78	6.37	6.56
10 Plus Bond Index (Clean)	88.55	88.51	0.042%	1.80%	12.01%	12.01%	-11.45%	8.94	8.37	6.82
10 Plus Bond Index (Return)	134.36	134.29	0.057%	1.93%	12.35%	12.35%	34.36%	8.94	8.37	6.82

## 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	100.13	3.70	346	103.83	0.00	5,545	5,552	5757
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.05	3.28	137	105.33	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.82	4.14	302	104.96	0.00	6,028	6,077	6326
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.76	0.33	30	100.09	0.00	8,328	8,309	8336
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.29	0.16	13	100.45	0.00	3,530	3,540	3546
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.44	4.03	176	113.48	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.65	3.81	302	102.46	0.00	10,296	10,157	10549
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.28	1.47	119	92.75	0.00	9,256	8,448	8584
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.19	2.91	241	92.09	0.00	7,700	6,867	7091
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.84	1.92	119	97.76	0.00	6,767	6,485	6615
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.17	3.72	302	90.89	0.00	11,852	10,332	10773
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.25	1.63	119	89.88	0.00	7,708	6,803	6928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.97	5.00	338	92.97	0.00	8,284	7,287	7701

# Irish Stock Exchange Daily Bond Index Report

Tuesday 14 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						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%								
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.20%	42.20%	21.60%	9.10%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	57.70%	29.60%	12.40%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.80%		12.60%	5.30%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%								
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	13.70%		36.10%	15.20%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%						12.50%	18.00%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.90%						10.30%	14.90%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%						9.60%	13.90%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.40%						15.70%	22.60%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.10%	14.70%						10.10%	14.50%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%					16.10%	100.00%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

# Irish Stock Exchange Daily Bond Index Report

Tuesday 14 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 14-Feb-2012	Previous Index Price 13-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	100.13	100.20	-0.065%	-0.080%	0.230%	0.230%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.05	102.14	-0.091%	-0.024%	0.762%	0.762%	5.31	0.60	0.58
IE0031256328	3125632	5.0 Treasury Bond 2013	100.82	100.89	-0.064%	0.298%	3.879%	3.879%	4.25	1.12	1.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.76	99.82	-0.060%	1.267%	6.727%	6.727%	4.13	1.87	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.29	100.34	-0.045%	2.089%			4.40	2.75	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	109.44	109.35	0.082%	1.717%	9.372%	9.372%	5.22	3.09	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	98.65	97.99	0.676%	2.640%	10.737%	10.737%	4.96	3.74	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.28	90.62	0.732%	3.007%	12.165%	12.165%	6.13	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.19	89.07	0.135%	3.166%	11.740%	11.740%	6.28	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.84	95.68	0.162%	2.159%	10.438%	10.438%	6.60	6.23	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.17	87.35	-0.203%	1.939%	11.589%	11.589%	6.58	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.25	88.28	-0.028%	2.121%	10.130%	10.130%	6.84	7.01	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.97	87.93	0.042%	1.800%	12.007%	12.007%	6.82	8.94	8.37

Return Price Performance			Index Price 14-Feb-2012	Previous Index Price 13-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	103.83	103.88	-0.053%	0.066%	0.773%	0.773%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.33	105.40	-0.065%	0.297%	1.979%	1.979%	5.31	0.60	0.58
IE0031256328	3125632	5.0 Treasury Bond 2013	104.96	105.01	-0.049%	0.471%	4.470%	4.470%	4.25	1.12	1.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.09	100.14	-0.049%	1.420%	2.950%	2.950%	4.13	1.87	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.45	100.48	-0.033%	2.252%			4.40	2.75	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	113.48	113.36	0.099%	1.947%	10.246%	10.246%	5.22	3.09	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	102.46	101.78	0.663%	2.721%	11.096%	11.096%	4.96	3.74	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.75	92.07	0.733%	3.157%	12.841%	12.841%	6.13	5.78	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.09	91.96	0.144%	3.258%	12.194%	12.194%	6.28	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.76	97.59	0.175%	2.357%	11.286%	11.286%	6.60	6.23	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.89	91.06	-0.181%	2.055%	11.955%	11.955%	6.58	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.88	89.89	-0.012%	2.305%	10.913%	10.913%	6.84	7.01	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.97	92.91	0.057%	1.933%	12.344%	12.344%	6.82	8.94	8.37