

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 February, 2012

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

## Bond Indices Performance

Index	Close Value 15-Feb-2012	Previous Close Value 14-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.10	93.16	-0.073%	1.87%	9.11%	9.11%	-6.91%	5.17	4.86	6.23
All Bond Index (Return)	132.50	132.58	-0.058%	2.02%	9.65%	9.65%	32.50%	5.17	4.86	6.23
Under 3 Bond Index (Clean)	98.37	98.36	0.014%	0.61%	4.30%	4.30%	-1.63%	1.54	1.48	4.16
Under 3 Bond Index (Return)	131.06	131.03	0.026%	0.77%	4.82%	4.82%	31.06%	1.54	1.48	4.16
Under 5 Bond Index (Clean)	102.34	102.33	0.011%	1.42%	6.32%	6.32%	2.34%	2.51	2.40	4.63
Under 5 Bond Index (Return)	137.46	137.42	0.023%	1.56%	6.81%	6.81%	37.46%	2.51	2.40	4.63
Under 10 Bond Index (Clean)	94.22	94.30	-0.088%	1.87%	8.82%	8.82%	-5.78%	4.74	4.47	6.10
Under 10 Bond Index (Return)	130.88	130.98	-0.073%	2.03%	9.37%	9.37%	30.88%	4.74	4.47	6.10
5 Plus Bond Index (Clean)	89.99	90.10	-0.124%	2.22%	11.26%	11.26%	-10.02%	6.77	6.36	6.58
5 Plus Bond Index (Return)	132.14	132.28	-0.107%	2.38%	11.85%	11.85%	32.14%	6.77	6.36	6.58
10 Plus Bond Index (Clean)	88.60	88.55	0.060%	1.86%	12.07%	12.07%	-11.40%	8.94	8.37	6.81
10 Plus Bond Index (Return)	134.46	134.36	0.072%	2.01%	12.43%	12.43%	34.46%	8.94	8.37	6.81

## 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	100.11	3.71	347	103.82	0.00	5,545	5,551	5757
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.05	3.31	138	105.36	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.84	4.15	303	104.99	0.00	6,028	6,078	6328
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.77	0.34	31	100.11	0.00	8,327	8,309	8338
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.35	0.17	14	100.52	0.00	3,530	3,542	3548
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.52	4.06	177	113.58	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.64	3.82	303	102.46	0.00	10,296	10,156	10550
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.11	1.48	120	92.59	0.00	9,256	8,433	8569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.21	2.92	242	92.12	0.00	7,700	6,869	7093
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.68	1.94	120	97.62	0.00	6,767	6,474	6606
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.87	3.74	303	90.60	0.00	11,852	10,296	10738
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.24	1.64	120	89.88	0.00	7,715	6,801	6928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.02	5.02	339	93.03	0.00	8,284	7,291	7707

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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%			10.30%	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%	22.30%							15.60%	22.50%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	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%						16.20%	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>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 15-Feb-2012	Previous Index Price 14-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	100.11	100.13	-0.020%	-0.100%	0.210%	0.210%	0.92	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.05	102.05	0.004%	-0.020%	0.766%	0.766%	5.26	0.59	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	100.84	100.82	0.020%	0.318%	3.900%	3.900%	4.23	1.11	1.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.77	99.76	0.010%	1.277%	6.738%	6.738%	4.12	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.35	100.29	0.055%	2.145%			4.37	2.87	2.75
IE0004680173	0468017	8.25 Treas Bond 2015	109.52	109.44	0.070%	1.788%	9.449%	9.449%	5.19	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	98.64	98.65	-0.010%	2.629%	10.726%	10.726%	4.97	3.73	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.11	91.28	-0.186%	2.816%	11.957%	11.957%	6.16	5.77	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.21	89.19	0.022%	3.189%	11.765%	11.765%	6.28	6.16	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.68	95.84	-0.165%	1.990%	10.256%	10.256%	6.63	6.22	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	86.87	87.17	-0.348%	1.585%	11.201%	11.201%	6.63	6.62	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.24	88.25	-0.017%	2.104%	10.112%	10.112%	6.84	7.00	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.02	87.97	0.060%	1.861%	12.075%	12.075%	6.81	8.94	8.37

Return Price Performance			Index Price 15-Feb-2012	Previous Index Price 14-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	103.82	103.83	-0.009%	0.058%	0.764%	0.764%	0.92	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.36	105.33	0.027%	0.324%	2.006%	2.006%	5.26	0.59	0.57
IE0031256328	3125632	5.0 Treasury Bond 2013	104.99	104.96	0.032%	0.504%	4.504%	4.504%	4.23	1.11	1.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.11	100.09	0.021%	1.441%	2.972%	2.972%	4.12	1.86	1.79
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.52	100.45	0.068%	2.321%			4.37	2.87	2.75
IE0004680173	0468017	8.25 Treas Bond 2015	113.58	113.48	0.088%	2.037%	10.343%	10.343%	5.19	3.08	2.93
IE0006857530	0685753	4.6 Treas Bond 2016	102.46	102.46	0.003%	2.724%	11.099%	11.099%	4.97	3.73	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.59	92.75	-0.170%	2.981%	12.649%	12.649%	6.16	5.77	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.12	92.09	0.035%	3.294%	12.233%	12.233%	6.28	6.16	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.62	97.76	-0.144%	2.209%	11.125%	11.125%	6.63	6.22	5.84
IE0034074488	3407448	4.5 Treas Bnd 2020	90.60	90.89	-0.319%	1.729%	11.598%	11.598%	6.63	6.62	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.88	89.88	-0.002%	2.303%	10.911%	10.911%	6.84	7.00	6.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.03	92.97	0.072%	2.007%	12.425%	12.425%	6.81	8.94	8.37