

# Irish Stock Exchange Daily Bond Index Report

Wednesday 22 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 22-Feb-2012	Previous Close Value 21-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.22	93.12	0.106%	2.01%	9.25%	9.25%	-6.78%	5.14	4.85	6.20
All Bond Index (Return)	133.08	132.92	0.117%	2.47%	10.13%	10.13%	33.08%	5.14	4.85	6.20
Under 3 Bond Index (Clean)	98.68	98.54	0.142%	0.93%	4.63%	4.63%	-1.32%	1.78	1.71	4.08
Under 3 Bond Index (Return)	132.63	132.43	0.152%	1.97%	6.07%	6.07%	32.63%	1.78	1.71	4.08
Under 5 Bond Index (Clean)	102.68	102.42	0.246%	1.75%	6.67%	6.67%	2.68%	2.49	2.38	4.50
Under 5 Bond Index (Return)	138.77	138.42	0.251%	2.53%	7.83%	7.83%	38.77%	2.49	2.38	4.50
Under 10 Bond Index (Clean)	94.37	94.24	0.139%	2.04%	9.00%	9.00%	-5.63%	4.72	4.45	6.07
Under 10 Bond Index (Return)	131.52	131.32	0.148%	2.52%	9.90%	9.90%	31.52%	4.72	4.45	6.07
5 Plus Bond Index (Clean)	90.00	89.98	0.022%	2.24%	11.29%	11.29%	-10.00%	6.75	6.34	6.58
5 Plus Bond Index (Return)	132.30	132.26	0.035%	2.50%	11.98%	11.98%	32.30%	6.75	6.34	6.58
10 Plus Bond Index (Clean)	88.48	88.65	-0.193%	1.72%	11.92%	11.92%	-11.52%	8.91	8.34	6.83
10 Plus Bond Index (Return)	134.44	134.66	-0.166%	1.99%	12.41%	12.41%	34.44%	8.91	8.34	6.83

## 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	100.08	3.78	354	103.86	0.00	5,545	5,549	5759
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.19	3.48	145	105.67	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.20	4.25	310	105.45	0.00	6,028	6,100	6356
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.06	0.42	38	100.47	0.00	8,327	8,332	8367
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.35	0.26	21	100.61	0.00	3,530	3,542	3551
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.22	4.22	184	114.44	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.09	3.91	310	102.99	0.00	10,296	10,203	10605
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.25	1.57	127	92.82	0.00	9,290	8,477	8622
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.39	3.00	249	92.39	0.00	7,700	6,883	7114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.79	2.05	127	97.85	0.00	6,767	6,482	6621
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.88	3.82	310	90.70	0.00	11,852	10,297	10750
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.01	1.74	127	89.75	0.00	7,714	6,790	6924
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.90	5.12	346	93.02	0.00	8,284	7,282	7706

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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	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%	9.10%			8.30%	34.70%	22.00%	9.20%						
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.50%	12.40%			10.90%	45.70%	28.90%	12.10%						
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.70%	12.60%	5.30%			4.60%	19.40%	12.30%	5.20%						
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%		36.70%	15.40%						
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%		11.20%			12.50%	18.10%					
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.20%			10.30%	14.90%		9.30%			10.30%	14.90%					
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%		8.60%			9.60%	13.90%					
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.30%		14.00%			15.60%	22.50%					
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.10%			10.10%	14.70%		9.00%			10.00%	14.50%					
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%				
									<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>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 22-Feb-2012	Previous Index Price 21-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	100.08	100.24	-0.163%	-0.133%	0.177%	0.177%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.19	102.17	0.025%	0.118%	0.904%	0.904%	4.92	0.57	0.56
IE0031256328	3125632	5.0 Treasury Bond 2013	101.20	101.14	0.064%	0.676%	4.271%	4.271%	3.89	1.09	1.05
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.06	99.88	0.180%	1.563%	7.039%	7.039%	3.97	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.35	100.16	0.188%	2.148%			4.37	2.85	2.73
IE0004680173	0468017	8.25 Treas Bond 2015	110.22	109.73	0.447%	2.441%	10.151%	10.151%	4.96	3.07	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	99.09	98.67	0.429%	3.095%	11.229%	11.229%	4.85	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.25	91.13	0.132%	2.976%	12.131%	12.131%	6.14	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.39	89.25	0.155%	3.401%	11.994%	11.994%	6.25	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.79	95.62	0.181%	2.111%	10.386%	10.386%	6.61	6.21	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	86.88	86.76	0.142%	1.600%	11.218%	11.218%	6.64	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.01	88.32	-0.351%	1.840%	9.827%	9.827%	6.88	6.98	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.90	88.07	-0.193%	1.724%	11.925%	11.925%	6.83	8.91	8.34

Return Price Performance			Index Price 22-Feb-2012	Previous Index Price 21-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	103.86	104.01	-0.146%	0.098%	0.805%	0.805%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.67	105.62	0.047%	0.616%	2.303%	2.303%	4.92	0.57	0.56
IE0031256328	3125632	5.0 Treasury Bond 2013	105.45	105.37	0.075%	0.940%	4.958%	4.958%	3.89	1.09	1.05
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.47	100.28	0.190%	1.805%	3.341%	3.341%	3.97	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.61	100.41	0.198%	2.410%			4.37	2.85	2.73
IE0004680173	0468017	8.25 Treas Bond 2015	114.44	113.92	0.451%	2.812%	11.181%	11.181%	4.96	3.07	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	102.99	102.56	0.424%	3.260%	11.679%	11.679%	4.85	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.82	92.68	0.143%	3.236%	12.927%	12.927%	6.14	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.39	92.24	0.162%	3.594%	12.558%	12.558%	6.25	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.85	97.66	0.193%	2.445%	11.381%	11.381%	6.61	6.21	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	90.70	90.57	0.148%	1.839%	11.719%	11.719%	6.64	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.75	90.05	-0.329%	2.153%	10.749%	10.749%	6.88	6.98	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.02	93.17	-0.166%	1.991%	12.408%	12.408%	6.83	8.91	8.34