

# Irish Stock Exchange Daily Bond Index Report

Thursday 23 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 23-Feb-2012	Previous Close Value 22-Feb-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.34	93.22	0.123%	2.13%	9.39%	9.39%	-6.67%	5.15	4.85	6.18
All Bond Index (Return)	133.25	133.08	0.134%	2.60%	10.27%	10.27%	33.25%	5.15	4.85	6.18
Under 3 Bond Index (Clean)	98.69	98.68	0.004%	0.93%	4.64%	4.64%	-1.31%	1.77	1.70	4.07
Under 3 Bond Index (Return)	132.65	132.63	0.016%	1.99%	6.09%	6.09%	32.65%	1.77	1.70	4.07
Under 5 Bond Index (Clean)	102.60	102.68	-0.070%	1.67%	6.59%	6.59%	2.60%	2.49	2.38	4.53
Under 5 Bond Index (Return)	138.69	138.77	-0.056%	2.47%	7.77%	7.77%	38.69%	2.49	2.38	4.53
Under 10 Bond Index (Clean)	94.48	94.37	0.114%	2.16%	9.13%	9.13%	-5.52%	4.72	4.46	6.05
Under 10 Bond Index (Return)	131.68	131.52	0.125%	2.65%	10.04%	10.04%	31.68%	4.72	4.46	6.05
5 Plus Bond Index (Clean)	90.22	90.00	0.242%	2.49%	11.56%	11.56%	-9.78%	6.75	6.34	6.55
5 Plus Bond Index (Return)	132.63	132.30	0.249%	2.76%	12.26%	12.26%	32.63%	6.75	6.34	6.55
10 Plus Bond Index (Clean)	88.66	88.48	0.205%	1.93%	12.15%	12.15%	-11.34%	8.92	8.35	6.81
10 Plus Bond Index (Return)	134.72	134.44	0.210%	2.21%	12.64%	12.64%	34.72%	8.92	8.35	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	100.06	3.79	355	103.86	0.00	5,545	5,548	5759
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.18	3.50	146	105.68	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.16	4.26	311	105.42	0.00	6,028	6,097	6354
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.10	0.43	39	100.53	0.00	8,327	8,336	8371
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.33	0.27	22	100.60	0.00	3,530	3,542	3551
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.19	4.24	185	114.43	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.89	3.92	311	102.81	0.00	10,288	10,182	10585
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.43	1.58	128	93.01	0.00	9,256	8,493	8640
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.56	3.01	250	92.57	0.00	7,700	6,896	7128
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.95	2.07	128	98.02	0.00	6,767	6,493	6633
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.08	3.83	311	90.91	0.00	11,852	10,321	10775
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.44	1.75	128	90.19	0.00	7,714	6,822	6957
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.08	5.13	347	93.21	0.00	8,284	7,297	7722

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## 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%	33.90%	21.60%	9.10%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.60%	12.40%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.70%	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%	15.10%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%						12.50%	18.10%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			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%					16.10%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 23-Feb-2012	Previous Index Price 22-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	100.06	100.08	-0.017%	-0.150%	0.160%	0.160%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.18	102.19	-0.012%	0.106%	0.893%	0.893%	4.92	0.57	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	101.16	101.20	-0.044%	0.632%	4.224%	4.224%	3.93	1.09	1.05
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.10	100.06	0.048%	1.612%	7.091%	7.091%	3.94	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.33	100.35	-0.015%	2.133%			4.38	2.85	2.73
IE0004680173	0468017	8.25 Treas Bond 2015	110.19	110.22	-0.026%	2.414%	10.122%	10.122%	4.97	3.06	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	98.89	99.09	-0.202%	2.887%	11.004%	11.004%	4.90	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.43	91.25	0.195%	3.177%	12.350%	12.350%	6.10	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.56	89.39	0.190%	3.598%	12.207%	12.207%	6.22	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.95	95.79	0.167%	2.281%	10.570%	10.570%	6.58	6.21	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	87.08	86.88	0.230%	1.834%	11.474%	11.474%	6.60	6.60	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.44	88.01	0.483%	2.332%	10.358%	10.358%	6.81	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.08	87.90	0.205%	1.933%	12.154%	12.154%	6.81	8.92	8.35

Return Price Performance			Index Price 23-Feb-2012	Previous Index Price 22-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	103.86	-0.006%	0.093%	0.799%	0.799%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.68	105.67	0.011%	0.627%	2.315%	2.315%	4.92	0.57	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	105.42	105.45	-0.030%	0.909%	4.926%	4.926%	3.93	1.09	1.05
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.53	100.47	0.059%	1.864%	3.401%	3.401%	3.94	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.60	100.61	-0.002%	2.408%			4.38	2.85	2.73
IE0004680173	0468017	8.25 Treas Bond 2015	114.43	114.44	-0.005%	2.807%	11.176%	11.176%	4.97	3.06	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	102.81	102.99	-0.182%	3.073%	11.477%	11.477%	4.90	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.01	92.82	0.205%	3.447%	13.158%	13.158%	6.10	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.57	92.39	0.197%	3.798%	12.780%	12.780%	6.22	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.02	97.85	0.181%	2.630%	11.583%	11.583%	6.58	6.21	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	90.91	90.70	0.235%	2.078%	11.981%	11.981%	6.60	6.60	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.19	89.75	0.488%	2.652%	11.290%	11.290%	6.81	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.21	93.02	0.210%	2.205%	12.644%	12.644%	6.81	8.92	8.35