

# Irish Stock Exchange Weekly Bond Index Report

Friday 10 February, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 10-Feb-2012	Week to Date 3-Feb-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	92.83	0.77%	1.58%	8.80%	8.80%	-7.17%	4.81	4.53	6.28	
All Bond Index (Return)	132.05	0.84%	1.68%	9.28%	9.28%	32.05%	4.81	4.53	6.28	
Under 3 Bond Index (Clean)	98.38	0.24%	0.62%	4.31%	4.31%	-1.62%	1.13	1.08	4.11	
Under 3 Bond Index (Return)	131.01	0.32%	0.72%	4.77%	4.77%	31.01%	1.13	1.08	4.11	
Under 5 Bond Index (Clean)	101.88	0.52%	0.96%	5.85%	5.85%	1.88%	2.09	1.99	4.81	
Under 5 Bond Index (Return)	136.77	0.59%	1.06%	6.28%	6.28%	36.77%	2.09	1.99	4.81	
Under 10 Bond Index (Clean)	93.97	0.77%	1.60%	8.53%	8.53%	-6.04%	4.39	4.13	6.16	
Under 10 Bond Index (Return)	130.46	0.84%	1.69%	9.02%	9.02%	30.46%	4.39	4.13	6.16	
5 Plus Bond Index (Clean)	89.83	0.95%	2.04%	11.07%	11.07%	-10.17%	6.79	6.37	6.61	
5 Plus Bond Index (Return)	131.82	1.02%	2.13%	11.57%	11.57%	31.82%	6.79	6.37	6.61	
10 Plus Bond Index (Clean)	88.23	0.76%	1.43%	11.60%	11.60%	-11.77%	8.94	8.37	6.86	
10 Plus Bond Index (Return)	133.82	0.83%	1.52%	11.89%	11.89%	33.82%	8.94	8.37	6.86	

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	100.16	3.65	342	103.81	0.00	5,545	5,554	5756
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.10	3.19	133	105.29	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.80	4.08	298	104.88	0.00	6,028	6,076	6322
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.83	0.29	26	100.12	0.00	8,328	8,314	8338
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.89	0.11	9	100.00	0.00	3,530	3,526	3530
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.03	3.94	172	112.97	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.45	3.76	298	101.20	0.00	10,296	10,034	10420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.39	1.42	115	91.80	0.00	9,256	8,366	8497
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.01	2.86	237	91.86	0.00	7,700	6,854	7074
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.67	1.86	115	97.53	0.00	6,767	6,473	6599
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.22	3.67	298	90.89	0.00	11,852	10,338	10773
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.10	1.58	115	89.68	0.00	7,708	6,791	6912
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.65	4.94	334	92.59	0.00	8,284	7,261	7670

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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	Yes	Yes	Yes	Yes	No	No	7.00%	27.80%	16.60%	7.70%					7.00%	28.20%	16.70%	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%	30.40%	18.10%	8.40%					7.70%	30.90%	18.40%	8.50%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	41.60%	24.80%	11.50%					10.20%	40.80%	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%	13.90%					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%			11.40%	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%				13.20%			14.50%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.70%				8.40%			9.30%	14.50%			
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%		
									<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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Feb-2012	Week to Date 3-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	100.16	-0.05%	-0.05%	0.26%	0.26%	0.83	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.10	-0.08%	0.03%	0.82%	0.82%	5.25	0.60	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	100.80	0.00%	0.28%	3.86%	3.86%	4.27	1.13	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.83	0.61%	1.33%	6.80%	6.80%	4.09	1.88	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.89	1.17%	1.68%			4.54	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	109.03	0.62%	1.33%	8.96%	8.96%	5.34	3.10	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	97.45	0.84%	1.39%	9.39%	9.39%	5.29	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.39	1.08%	2.00%	11.07%	11.07%	6.30	5.78	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.01	1.31%	2.96%	11.52%	11.52%	6.31	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.67	0.99%	1.98%	10.24%	10.24%	6.63	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.22	0.87%	2.00%	11.66%	11.66%	6.57	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.10	0.68%	1.95%	9.94%	9.94%	6.86	7.02	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.65	0.76%	1.44%	11.61%	11.61%	6.86	8.94	8.37

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Feb-2012	Week to Date 3-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.81	0.03%	0.05%	0.76%	0.76%	0.83	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.29	0.08%	0.26%	1.94%	1.94%	5.25	0.60	0.59
IE0031256328	3125632	5.0 Treasury Bond 2013	104.88	0.09%	0.40%	4.40%	4.40%	4.27	1.13	1.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.12	0.69%	1.44%	2.97%	2.97%	4.09	1.88	1.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.00	1.26%	1.79%			4.54	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	112.97	0.74%	1.49%	9.76%	9.76%	5.34	3.10	2.94
IE0006857530	0685753	4.6 Treas Bond 2016	101.20	0.90%	1.46%	9.74%	9.74%	5.29	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.80	1.16%	2.11%	11.69%	11.69%	6.30	5.78	5.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.86	1.37%	3.01%	11.92%	11.92%	6.31	6.17	5.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.53	1.09%	2.11%	11.02%	11.02%	6.63	6.24	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	90.89	0.93%	2.06%	11.96%	11.96%	6.57	6.64	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.68	0.78%	2.07%	10.66%	10.66%	6.86	7.02	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.59	0.83%	1.52%	11.89%	11.89%	6.86	8.94	8.37