

# Irish Stock Exchange Daily Bond Index Report

Thursday 19 January, 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 19-Jan-2012	Previous Close Value 18-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.02	90.00	0.022%	5.50%	5.50%	5.50%	-9.98%	4.79	4.48	6.93
All Bond Index (Return)	127.78	127.73	0.036%	5.74%	5.74%	5.74%	27.78%	4.79	4.48	6.93
Under 3 Bond Index (Clean)	96.94	96.92	0.020%	2.78%	2.78%	2.78%	-3.07%	1.29	1.23	5.36
Under 3 Bond Index (Return)	128.79	128.75	0.032%	3.00%	3.00%	3.00%	28.79%	1.29	1.23	5.36
Under 5 Bond Index (Clean)	99.77	99.82	-0.056%	3.65%	3.65%	3.65%	-0.23%	2.04	1.93	5.81
Under 5 Bond Index (Return)	133.66	133.72	-0.043%	3.86%	3.86%	3.86%	33.66%	2.04	1.93	5.81
Under 10 Bond Index (Clean)	91.16	91.13	0.032%	5.29%	5.29%	5.29%	-8.84%	4.37	4.09	6.86
Under 10 Bond Index (Return)	126.29	126.23	0.045%	5.54%	5.54%	5.54%	26.29%	4.37	4.09	6.86
5 Plus Bond Index (Clean)	86.47	86.40	0.081%	6.91%	6.91%	6.91%	-13.53%	6.81	6.35	7.18
5 Plus Bond Index (Return)	126.62	126.50	0.094%	7.17%	7.17%	7.17%	26.62%	6.81	6.35	7.18
10 Plus Bond Index (Clean)	85.13	85.19	-0.067%	7.68%	7.68%	7.68%	-14.87%	8.92	8.31	7.26
10 Plus Bond Index (Return)	128.90	128.96	-0.048%	7.77%	7.77%	7.77%	28.90%	8.92	8.31	7.26

## 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	100.22	3.42	320	103.64	0.00	5,545	5,557	5747
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.70	2.66	111	104.36	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	99.64	3.78	276	103.42	0.00	6,028	6,006	6233
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.29	0.04	4	97.33	0.00	11,874	11,552	11557
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.54	3.46	151	109.00	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.26	3.48	276	97.74	0.00	10,205	9,620	9975
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.06	1.15	93	87.20	0.00	9,316	8,017	8123
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.55	2.59	215	87.14	0.00	7,700	6,511	6710
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.79	1.50	93	94.30	0.00	6,781	6,292	6394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.46	3.40	276	87.86	0.00	11,852	10,010	10413
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.49	1.27	93	86.76	0.00	7,720	6,600	6698
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	84.57	4.62	312	89.18	0.00	8,284	7,006	7388

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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	7.20%	24.00%	17.00%	7.90%					7.20%	24.40%	17.10%	8.00%			
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	7.80%	26.00%	18.30%	8.60%					7.90%	26.50%	18.60%	8.70%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	15.00%	49.90%	35.30%	16.50%					14.60%	49.10%	34.50%	16.10%			
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	12.50%		29.40%	13.70%					12.60%		29.70%	13.90%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.40%	18.00%				10.20%			11.30%	17.80%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.30%	14.70%				8.50%			9.30%	14.70%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.00%	14.20%				8.10%			8.90%	14.00%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.30%	22.50%				13.10%			14.50%	22.80%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.90%				8.50%			9.30%	14.60%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.80%	100.00%		9.30%					16.20%	100.00%
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jan-2012	Previous Index Price 18-Jan-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	100.22	100.25	-0.035%	0.315%	0.315%	0.315%	1.89	0.11	0.11
IE0004617266	0461726	8.75 Cap Stock 2012	101.70	101.68	0.021%	0.423%	0.423%	0.423%	6.14	0.66	0.64
IE0031256328	3125632	5.0 Treasury Bond 2013	99.64	99.66	-0.023%	2.658%	2.658%	2.658%	5.29	1.18	1.13
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.29	97.22	0.069%	4.076%	4.076%	4.076%	5.49	1.94	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	105.54	105.46	0.076%	5.472%	5.472%	5.472%	6.44	3.15	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	94.26	94.49	-0.238%	5.809%	5.809%	5.809%	6.18	3.80	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.06	86.13	-0.085%	5.747%	5.747%	5.747%	7.18	5.81	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.55	84.52	0.041%	5.936%	5.936%	5.936%	7.16	6.19	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.79	92.42	0.400%	6.929%	6.929%	6.929%	7.14	6.27	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	84.46	84.29	0.192%	8.116%	8.116%	8.116%	7.05	6.67	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.49	85.49	0.006%	6.682%	6.682%	6.682%	7.30	7.05	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	84.57	84.63	-0.067%	7.682%	7.682%	7.682%	7.26	8.92	8.31

Return Price Performance			Index Price 19-Jan-2012	Previous Index Price 18-Jan-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.64	103.66	-0.023%	0.586%	0.586%	0.586%	1.89	0.11	0.11
IE0004617266	0461726	8.75 Cap Stock 2012	104.36	104.32	0.043%	1.042%	1.042%	1.042%	6.14	0.66	0.64
IE0031256328	3125632	5.0 Treasury Bond 2013	103.42	103.43	-0.009%	2.936%	2.936%	2.936%	5.29	1.18	1.13
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.33	97.25	0.081%	0.109%	0.109%	0.109%	5.49	1.94	1.84
IE0004680173	0468017	8.25 Treas Bond 2015	109.00	108.90	0.094%	5.898%	5.898%	5.898%	6.44	3.15	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	97.74	97.95	-0.217%	5.980%	5.980%	5.980%	6.18	3.80	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.20	87.26	-0.069%	6.097%	6.097%	6.097%	7.18	5.81	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.14	87.10	0.054%	6.168%	6.168%	6.168%	7.16	6.19	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.30	93.91	0.411%	7.341%	7.341%	7.341%	7.14	6.27	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	87.86	87.68	0.200%	8.219%	8.219%	8.219%	7.05	6.67	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.76	86.75	0.022%	7.064%	7.064%	7.064%	7.30	7.05	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.18	89.23	-0.048%	7.773%	7.773%	7.773%	7.26	8.92	8.31