

# Irish Stock Exchange Daily Bond Index Report

Friday 27 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 27-Jan-2012	Previous Close Value 26-Jan-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.34	91.16	0.197%	7.05%	7.05%	7.05%	-8.66%	4.83	4.53	6.61
All Bond Index (Return)	129.74	129.48	0.205%	7.37%	7.37%	7.37%	29.74%	4.83	4.53	6.61
Under 3 Bond Index (Clean)	97.56	97.57	-0.011%	3.44%	3.44%	3.44%	-2.45%	1.16	1.11	4.85
Under 3 Bond Index (Return)	129.72	129.72	0.000%	3.74%	3.74%	3.74%	29.72%	1.16	1.11	4.85
Under 5 Bond Index (Clean)	100.81	100.62	0.188%	4.74%	4.74%	4.74%	0.81%	2.12	2.01	5.31
Under 5 Bond Index (Return)	135.16	134.89	0.193%	5.02%	5.02%	5.02%	35.16%	2.12	2.01	5.31
Under 10 Bond Index (Clean)	92.43	92.23	0.217%	6.75%	6.75%	6.75%	-7.57%	4.40	4.13	6.53
Under 10 Bond Index (Return)	128.14	127.85	0.224%	7.08%	7.08%	7.08%	28.14%	4.40	4.13	6.53
5 Plus Bond Index (Clean)	88.02	87.84	0.205%	8.83%	8.83%	8.83%	-11.98%	6.81	6.37	6.91
5 Plus Bond Index (Return)	128.98	128.70	0.214%	9.16%	9.16%	9.16%	28.98%	6.81	6.37	6.91
10 Plus Bond Index (Clean)	87.06	87.05	0.014%	10.13%	10.13%	10.13%	-12.94%	8.95	8.36	7.01
10 Plus Bond Index (Return)	131.85	131.81	0.030%	10.24%	10.24%	10.24%	31.85%	8.95	8.36	7.01

## 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	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	100.21	3.51	328	103.71	0.00	5,545	5,557	5751
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.85	2.85	119	104.70	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.10	3.89	284	103.99	0.00	6,028	6,033	6268
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.29	0.13	12	98.42	0.00	8,327	8,185	8196
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.51	0.00	0	98.51	0.00	3,530	3,477	3477
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.19	3.64	159	110.83	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.14	3.58	284	99.71	0.00	10,290	9,893	10261
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.27	1.25	101	89.52	0.00	9,261	8,170	8285
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.28	2.69	223	88.97	0.00	7,700	6,644	6851
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.86	1.63	101	95.49	0.00	6,767	6,351	6461
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.62	3.50	284	89.12	0.00	11,852	10,148	10563
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.62	1.38	101	88.00	0.00	7,708	6,676	6783
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.49	4.73	320	91.22	0.00	8,284	7,165	7557

# Irish Stock Exchange Daily Bond Index Report

Friday 27 January, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## 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	7.10%	28.10%	16.80%	7.80%					7.10%	28.40%	16.90%	7.90%			
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	7.70%	30.50%	18.20%	8.50%					7.80%	31.00%	18.40%	8.60%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.40%	41.40%	24.70%	11.50%					10.20%	40.50%	24.10%	11.20%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	No	Yes	Yes	No	No	4.40%		10.50%	4.90%					4.30%		10.20%	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%		29.80%	13.90%					12.70%		30.20%	14.10%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.50%	18.10%				10.30%			11.40%	17.80%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.30%	14.70%				8.50%			9.40%	14.70%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			8.90%	14.10%				8.00%			8.90%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.30%	22.50%				13.10%			14.50%	22.70%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.50%			9.40%	14.80%				8.40%			9.30%	14.60%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.10%					15.90%	100.00%		9.40%					16.30%	100.00%
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%

# Irish Stock Exchange Daily Bond Index Report

Friday 27 January, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 27-Jan-2012	Previous Index Price 26-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	100.21	100.21	-0.002%	0.305%	0.305%	0.305%	1.54	0.09	0.09
IE0004617266	0461726	8.75 Cap Stock 2012	101.85	101.84	0.004%	0.564%	0.564%	0.564%	5.84	0.64	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	100.10	100.06	0.038%	3.135%	3.135%	3.135%	4.90	1.16	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.29	98.34	-0.053%	5.149%	5.149%	5.149%	4.94	1.92	1.83
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.51	98.25	0.267%				5.04	2.79	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	107.19	106.89	0.277%	7.117%	7.117%	7.117%	5.93	3.13	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	96.14	95.60	0.560%	7.914%	7.914%	7.914%	5.65	3.78	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.27	88.21	0.065%	8.469%	8.469%	8.469%	6.72	5.80	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.28	86.31	-0.029%	8.104%	8.104%	8.104%	6.82	6.19	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.86	93.51	0.374%	8.153%	8.153%	8.153%	6.95	6.26	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	85.62	85.39	0.275%	9.608%	9.608%	9.608%	6.84	6.66	6.24
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.62	86.14	0.551%	8.090%	8.090%	8.090%	7.11	7.04	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.49	86.48	0.014%	10.129%	10.129%	10.129%	7.01	8.95	8.36

Return Price Performance			Index Price 27-Jan-2012	Previous Index Price 26-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	103.71	103.70	0.008%	0.659%	0.659%	0.659%	1.54	0.09	0.09
IE0004617266	0461726	8.75 Cap Stock 2012	104.70	104.67	0.028%	1.366%	1.366%	1.366%	5.84	0.64	0.62
IE0031256328	3125632	5.0 Treasury Bond 2013	103.99	103.94	0.049%	3.506%	3.506%	3.506%	4.90	1.16	1.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.42	98.46	-0.043%	1.230%	1.230%	1.230%	4.94	1.92	1.83
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.51	98.25	0.267%				5.04	2.79	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	110.83	110.51	0.288%	7.675%	7.675%	7.675%	5.93	3.13	2.96
IE0006857530	0685753	4.6 Treas Bond 2016	99.71	99.17	0.552%	8.123%	8.123%	8.123%	5.65	3.78	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.52	89.45	0.078%	8.911%	8.911%	8.911%	6.72	5.80	5.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.97	88.98	-0.015%	8.394%	8.394%	8.394%	6.82	6.19	5.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.49	95.12	0.386%	8.698%	8.698%	8.698%	6.95	6.26	5.85
IE0034074488	3407448	4.5 Treas Bnd 2020	89.12	88.87	0.278%	9.775%	9.775%	9.775%	6.84	6.66	6.24
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.00	87.51	0.559%	8.591%	8.591%	8.591%	7.11	7.04	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	91.22	91.20	0.030%	10.239%	10.239%	10.239%	7.01	8.95	8.36