

# Irish Stock Exchange Daily Bond Index Report

Friday 9 March, 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 09-Mar-2012	Previous Close Value 08-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.81	92.82	-0.008%	-0.23%	8.34%	8.34%	-7.19%	5.16	4.86	6.31
All Bond Index (Return)	132.80	132.79	0.006%	-0.10%	9.37%	9.37%	32.80%	5.16	4.86	6.31
Under 3 Bond Index (Clean)	97.91	97.90	0.010%	-0.33%	3.77%	3.77%	-2.09%	1.73	1.66	4.53
Under 3 Bond Index (Return)	131.86	131.83	0.021%	-0.22%	5.33%	5.33%	31.86%	1.73	1.66	4.53
Under 5 Bond Index (Clean)	101.83	101.92	-0.091%	-0.37%	5.49%	5.49%	1.83%	2.44	2.33	4.84
Under 5 Bond Index (Return)	137.92	138.03	-0.077%	-0.25%	6.78%	6.78%	37.92%	2.44	2.33	4.84
Under 10 Bond Index (Clean)	93.91	93.94	-0.026%	-0.27%	8.09%	8.09%	-6.09%	4.68	4.41	6.19
Under 10 Bond Index (Return)	131.18	131.19	-0.011%	-0.14%	9.14%	9.14%	31.18%	4.68	4.41	6.19
5 Plus Bond Index (Clean)	89.82	89.78	0.042%	-0.15%	10.52%	10.52%	-10.18%	6.80	6.38	6.62
5 Plus Bond Index (Return)	132.35	132.27	0.056%	-0.02%	11.37%	11.37%	32.35%	6.80	6.38	6.62
10 Plus Bond Index (Clean)	88.49	88.35	0.154%	0.11%	10.98%	10.98%	-11.52%	9.41	8.81	6.83
10 Plus Bond Index (Return)	134.79	134.57	0.161%	0.25%	11.66%	11.66%	34.79%	9.41	8.81	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
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.17	3.86	161	106.03	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.51	4.47	326	104.97	0.00	6,028	6,058	6327
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.28	0.59	54	99.87	0.00	8,327	8,267	8316
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.36	0.46	37	99.82	0.00	3,530	3,507	3523
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.60	4.61	201	114.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.21	4.11	326	102.31	0.00	10,224	10,041	10461
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.10	1.76	143	92.86	0.00	9,256	8,432	8595
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.96	3.20	265	92.16	0.00	7,700	6,850	7096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.36	2.31	143	97.67	0.00	6,767	6,452	6609
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.50	4.02	326	90.52	0.00	11,852	10,252	10728
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.36	1.96	143	90.31	0.00	7,716	6,818	6969
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.90	5.36	362	93.26	0.00	8,284	7,282	7726

# Irish Stock Exchange Daily Bond Index Report

Friday 9 March, 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				
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%	21.70%	9.10%					8.30%	34.80%	22.10%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.60%	12.40%					10.90%	45.70%	29.00%	12.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.60%	12.60%	5.30%					4.60%	19.40%	12.30%	5.10%				
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	13.60%		36.00%	15.10%					13.70%		36.50%	15.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%				11.30%			12.50%	18.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			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%				8.70%			9.60%	13.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.20%				14.00%			15.60%	22.50%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.10%			10.20%	14.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			10.10%				16.20%	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>

# Irish Stock Exchange Daily Bond Index Report

Friday 9 March, 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 09-Mar-2012	Previous Index Price 08-Mar-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.17	102.17	-0.005%	0.106%	1.151%	1.151%	4.67	0.53	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	100.51	100.57	-0.060%	-0.104%	3.331%	3.331%	4.51	1.05	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.28	99.29	-0.015%	-0.543%	6.231%	6.231%	4.41	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.36	99.17	0.189%	-0.236%			4.74	2.80	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	109.60	109.62	-0.011%	-0.372%	9.110%	9.110%	5.11	3.02	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	98.21	98.47	-0.269%	-0.426%	9.259%	9.259%	5.09	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.10	90.92	0.198%	-0.461%	11.308%	11.308%	6.18	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.96	88.86	0.118%	-0.559%	10.646%	10.646%	6.34	6.09	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.36	95.34	0.016%	-0.387%	9.631%	9.631%	6.69	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	86.50	86.50	0.000%	0.067%	10.170%	10.170%	6.71	6.56	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.36	88.58	-0.254%	0.252%	10.343%	10.343%	6.83	6.94	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.90	87.77	0.154%	0.112%	10.984%	10.984%	6.83	9.41	8.81

Return Price Performance			Index Price 09-Mar-2012	Previous Index Price 08-Mar-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	106.03	106.01	0.018%	0.307%	2.753%	2.753%	4.67	0.53	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	104.97	105.02	-0.045%	0.017%	4.167%	4.167%	4.51	1.05	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.87	99.87	-0.004%	-0.443%	2.661%	2.661%	4.41	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.82	99.62	0.201%	-0.124%			4.74	2.80	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	114.21	114.20	0.010%	-0.137%	10.371%	10.371%	5.11	3.02	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	102.31	102.57	-0.247%	-0.299%	9.885%	9.885%	5.09	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.86	92.67	0.208%	-0.334%	12.228%	12.228%	6.18	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.16	92.04	0.127%	-0.424%	11.364%	11.364%	6.34	6.09	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.67	97.64	0.033%	-0.229%	10.786%	10.786%	6.69	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	90.52	90.50	0.014%	0.187%	10.834%	10.834%	6.71	6.56	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.31	90.53	-0.233%	0.385%	11.398%	11.398%	6.83	6.94	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.26	93.11	0.161%	0.248%	11.655%	11.655%	6.83	9.41	8.81