

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 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 14-Mar-2012	Previous Close Value 13-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.93	92.94	-0.009%	-0.10%	8.49%	8.49%	-7.07%	5.12	4.82	6.28
All Bond Index (Return)	133.06	133.05	0.005%	0.09%	9.58%	9.58%	33.06%	5.12	4.82	6.28
Under 3 Bond Index (Clean)	97.95	97.92	0.021%	-0.29%	3.81%	3.81%	-2.06%	1.72	1.64	4.51
Under 3 Bond Index (Return)	131.99	131.94	0.033%	-0.12%	5.44%	5.44%	31.99%	1.72	1.64	4.51
Under 5 Bond Index (Clean)	101.98	101.98	0.004%	-0.22%	5.65%	5.65%	1.98%	2.43	2.32	4.78
Under 5 Bond Index (Return)	138.21	138.19	0.016%	-0.04%	7.01%	7.01%	38.21%	2.43	2.32	4.78
Under 10 Bond Index (Clean)	94.04	94.05	-0.003%	-0.13%	8.24%	8.24%	-5.96%	4.67	4.40	6.16
Under 10 Bond Index (Return)	131.44	131.43	0.011%	0.06%	9.36%	9.36%	31.44%	4.67	4.40	6.16
5 Plus Bond Index (Clean)	89.93	89.94	-0.017%	-0.03%	10.66%	10.66%	-10.07%	6.76	6.34	6.61
5 Plus Bond Index (Return)	132.59	132.60	-0.002%	0.17%	11.58%	11.58%	32.59%	6.76	6.34	6.61
10 Plus Bond Index (Clean)	88.55	88.61	-0.062%	0.19%	11.07%	11.07%	-11.45%	9.40	8.80	6.83
10 Plus Bond Index (Return)	134.97	135.03	-0.045%	0.38%	11.81%	11.81%	34.97%	9.40	8.80	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	102.13	3.98	166	106.10	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.59	4.53	331	105.13	0.00	6,028	6,063	6337
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.28	0.65	59	99.92	0.00	8,327	8,267	8321
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.42	0.52	42	99.94	0.00	3,578	3,557	3576
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.48	4.72	206	114.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.55	4.17	331	102.72	0.00	10,224	10,077	10503
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.16	1.83	148	92.98	0.00	9,256	8,437	8606
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.93	3.26	270	92.19	0.00	7,700	6,848	7098
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.02	2.39	148	97.41	0.00	6,767	6,430	6591
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.89	4.08	331	90.97	0.00	11,852	10,298	10782
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.67	2.03	148	90.70	0.00	7,708	6,842	6998
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.97	0.02	1	87.99	0.00	8,345	7,336	7337

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 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%	34.70%	22.00%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.10%	46.20%	29.50%	12.40%					10.90%	45.60%	28.90%	12.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.90%	12.70%	5.30%					4.70%	19.60%	12.40%	5.20%				
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%					13.80%		36.50%	15.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%				11.30%			12.50%	18.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.30%			10.30%	15.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.60%	13.90%				8.70%			9.60%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.30%				14.20%			15.70%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.20%			10.20%	14.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.90%				15.90%	100.00%			9.60%				15.50%	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

Wednesday 14 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 14-Mar-2012	Previous Index Price 13-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	102.13	102.08	0.042%	0.064%	1.109%	1.109%	4.63	0.51	0.50
IE0031256328	3125632	5.0 Treasury Bond 2013	100.59	100.45	0.147%	-0.020%	3.418%	3.418%	4.42	1.03	0.99
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.28	99.32	-0.045%	-0.546%	6.228%	6.228%	4.42	1.78	1.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.42	99.46	-0.035%	-0.173%			4.71	2.79	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	109.48	109.63	-0.137%	-0.484%	8.986%	8.986%	5.13	3.00	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	98.55	98.58	-0.027%	-0.073%	9.646%	9.646%	5.00	3.65	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.16	91.06	0.104%	-0.396%	11.382%	11.382%	6.17	5.69	5.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.93	88.90	0.039%	-0.592%	10.609%	10.609%	6.35	6.08	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.02	95.31	-0.304%	-0.736%	9.246%	9.246%	6.75	6.14	5.75
IE0034074488	3407448	4.5 Treas Bnd 2020	86.89	86.87	0.023%	0.518%	10.667%	10.667%	6.65	6.54	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.67	88.63	0.039%	0.607%	10.734%	10.734%	6.78	6.93	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.97	88.03	-0.062%	0.188%	11.069%	11.069%	6.83	9.40	8.80

Return Price Performance			Index Price 14-Mar-2012	Previous Index Price 13-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	106.10	106.04	0.062%	0.378%	2.827%	2.827%	4.63	0.51	0.50
IE0031256328	3125632	5.0 Treasury Bond 2013	105.13	104.97	0.153%	0.164%	4.320%	4.320%	4.42	1.03	0.99
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.92	99.96	-0.034%	-0.390%	2.716%	2.716%	4.42	1.78	1.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.94	99.96	-0.023%	0.000%			4.71	2.79	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	114.20	114.33	-0.111%	-0.145%	10.363%	10.363%	5.13	3.00	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	102.72	102.74	-0.015%	0.101%	10.327%	10.327%	5.00	3.65	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.98	92.88	0.115%	-0.204%	12.374%	12.374%	6.17	5.69	5.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.19	92.14	0.051%	-0.391%	11.400%	11.400%	6.35	6.08	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.41	97.69	-0.280%	-0.489%	10.497%	10.497%	6.75	6.14	5.75
IE0034074488	3407448	4.5 Treas Bnd 2020	90.97	90.94	0.035%	0.686%	11.386%	11.386%	6.65	6.54	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.70	90.65	0.054%	0.808%	11.868%	11.868%	6.78	6.93	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.99	88.03	-0.045%	-5.420%	5.342%	5.342%	6.83	9.40	8.80