

# Irish Stock Exchange Daily Bond Index Report

Wednesday 21 March, 2012

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

Index	Close Value 21-Mar-2012	Previous Close Value 20-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.06	92.92	0.152%	0.04%	8.63%	8.63%	-6.94%	5.11	4.81	6.26
All Bond Index (Return)	133.36	133.15	0.161%	0.32%	9.83%	9.83%	33.36%	5.11	4.81	6.26
Under 3 Bond Index (Clean)	98.11	98.07	0.041%	-0.13%	3.98%	3.98%	-1.89%	1.70	1.63	4.41
Under 3 Bond Index (Return)	132.31	132.24	0.052%	0.12%	5.70%	5.70%	32.31%	1.70	1.63	4.41
Under 5 Bond Index (Clean)	102.15	102.09	0.059%	-0.05%	5.83%	5.83%	2.15%	2.41	2.30	4.71
Under 5 Bond Index (Return)	138.55	138.45	0.069%	0.21%	7.27%	7.27%	38.55%	2.41	2.30	4.71
Under 10 Bond Index (Clean)	94.18	94.06	0.134%	0.02%	8.40%	8.40%	-5.82%	4.65	4.39	6.14
Under 10 Bond Index (Return)	131.75	131.57	0.143%	0.30%	9.62%	9.62%	31.75%	4.65	4.39	6.14
5 Plus Bond Index (Clean)	90.03	89.85	0.208%	0.09%	10.79%	10.79%	-9.97%	6.74	6.33	6.59
5 Plus Bond Index (Return)	132.88	132.59	0.216%	0.39%	11.82%	11.82%	32.88%	6.74	6.33	6.59
10 Plus Bond Index (Clean)	88.55	88.28	0.314%	0.19%	11.07%	11.07%	-11.45%	9.38	8.78	6.83
10 Plus Bond Index (Return)	135.12	134.68	0.329%	0.50%	11.94%	11.94%	35.12%	9.38	8.78	6.83

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.04	4.15	173	106.19	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.78	4.63	338	105.41	0.00	6,028	6,075	6354
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.47	0.72	66	100.19	0.00	8,327	8,283	8343
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.48	0.60	49	100.08	0.00	3,530	3,511	3533
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.17	4.88	213	115.05	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.72	4.26	338	102.98	0.00	10,168	10,038	10471
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.21	1.91	155	93.12	0.00	9,256	8,442	8619
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.12	3.34	277	92.45	0.00	7,700	6,862	7119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.17	2.51	155	97.67	0.00	6,767	6,439	6609
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.89	4.17	338	91.05	0.00	11,852	10,298	10792
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.99	2.12	155	91.12	0.00	7,722	6,864	7028
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.97	0.12	8	88.09	0.00	8,285	7,288	7298

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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				
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%	34.00%	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%	29.70%	12.40%					11.00%	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	13.50%		35.90%	15.00%					13.70%		36.40%	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%	18.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%				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	9.30%			10.30%	14.90%				9.20%			10.20%	14.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			9.60%				15.40%	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			Index Price 21-Mar-2012	Previous Index Price 20-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	102.04	102.05	-0.008%	-0.022%	1.023%	1.023%	4.68	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	100.78	100.75	0.038%	0.169%	3.614%	3.614%	4.23	1.02	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.47	99.45	0.025%	-0.351%	6.436%	6.436%	4.30	1.77	1.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.48	99.40	0.084%	-0.117%			4.69	2.77	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	110.17	110.10	0.057%	0.139%	9.669%	9.669%	4.91	2.99	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	98.72	98.63	0.091%	0.091%	9.826%	9.826%	4.96	3.64	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.21	91.07	0.157%	-0.335%	11.449%	11.449%	6.16	5.67	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.12	89.09	0.034%	-0.389%	10.835%	10.835%	6.32	6.06	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.17	95.17	-0.008%	-0.585%	9.413%	9.413%	6.73	6.12	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	86.89	86.61	0.323%	0.515%	10.663%	10.663%	6.65	6.53	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.99	88.67	0.364%	0.976%	11.140%	11.140%	6.73	6.92	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.97	87.70	0.314%	0.188%	11.069%	11.069%	6.83	9.38	8.78

Return Price Performance			Index Price 21-Mar-2012	Previous Index Price 20-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	106.19	106.17	0.016%	0.456%	2.906%	2.906%	4.68	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.41	105.36	0.049%	0.436%	4.603%	4.603%	4.23	1.02	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.19	100.16	0.036%	-0.120%	2.994%	2.994%	4.30	1.77	1.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.08	99.99	0.095%	0.142%			4.69	2.77	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	115.05	114.96	0.075%	0.595%	11.180%	11.180%	4.91	2.99	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	102.98	102.87	0.100%	0.346%	10.596%	10.596%	4.96	3.64	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.12	92.97	0.166%	-0.053%	12.545%	12.545%	6.16	5.67	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.45	92.41	0.045%	-0.103%	11.723%	11.723%	6.32	6.06	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.67	97.66	0.008%	-0.226%	10.790%	10.790%	6.73	6.12	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	91.05	90.76	0.322%	0.779%	11.489%	11.489%	6.65	6.53	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.12	90.78	0.370%	1.276%	12.388%	12.388%	6.73	6.92	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.09	87.80	0.329%	-5.309%	5.466%	5.466%	6.83	9.38	8.78