

# Irish Stock Exchange Daily Bond Index Report

Thursday 22 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 22-Mar-2012	Previous Close Value 21-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.03	93.06	-0.031%	0.00%	8.60%	8.60%	-6.97%	5.11	4.80	6.26
All Bond Index (Return)	133.34	133.36	-0.016%	0.30%	9.81%	9.81%	33.34%	5.11	4.80	6.26
Under 3 Bond Index (Clean)	98.04	98.11	-0.065%	-0.19%	3.92%	3.92%	-1.96%	1.70	1.62	4.45
Under 3 Bond Index (Return)	132.24	132.31	-0.052%	0.07%	5.64%	5.64%	32.24%	1.70	1.62	4.45
Under 5 Bond Index (Clean)	102.08	102.15	-0.072%	-0.12%	5.75%	5.75%	2.08%	2.40	2.29	4.74
Under 5 Bond Index (Return)	138.47	138.55	-0.058%	0.15%	7.21%	7.21%	38.47%	2.40	2.29	4.74
Under 10 Bond Index (Clean)	94.15	94.18	-0.032%	-0.02%	8.37%	8.37%	-5.85%	4.65	4.38	6.14
Under 10 Bond Index (Return)	131.73	131.75	-0.017%	0.28%	9.60%	9.60%	31.73%	4.65	4.38	6.14
5 Plus Bond Index (Clean)	90.03	90.03	-0.007%	0.08%	10.78%	10.78%	-9.97%	6.74	6.32	6.59
5 Plus Bond Index (Return)	132.89	132.88	0.008%	0.39%	11.83%	11.83%	32.89%	6.74	6.32	6.59
10 Plus Bond Index (Clean)	88.53	88.55	-0.025%	0.16%	11.04%	11.04%	-11.47%	9.38	8.78	6.83
10 Plus Bond Index (Return)	135.11	135.12	-0.008%	0.49%	11.93%	11.93%	35.11%	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	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	102.00	4.17	174	106.17	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.79	4.64	339	105.43	0.00	6,028	6,075	6355
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.30	0.73	67	100.03	0.00	8,327	8,269	8330
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.56	0.62	50	100.17	0.00	3,530	3,514	3536
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.78	4.90	214	114.69	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.63	4.27	339	102.90	0.00	10,168	10,029	10464
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.25	1.92	156	93.17	0.00	9,256	8,445	8623
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.14	3.35	278	92.49	0.00	7,700	6,864	7122
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.24	2.52	156	97.76	0.00	6,767	6,444	6615
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.80	4.18	339	90.98	0.00	11,852	10,288	10783
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.99	2.14	156	91.12	0.00	7,722	6,871	7036
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.95	0.13	9	88.08	0.00	8,285	7,286	7297

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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%	21.80%	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%	19.70%	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 22-Mar-2012	Previous Index Price 21-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	102.00	102.04	-0.039%	-0.061%	0.983%	0.983%	4.74	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	100.79	100.78	0.002%	0.171%	3.616%	3.616%	4.22	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.30	99.47	-0.176%	-0.526%	6.249%	6.249%	4.41	1.77	1.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.56	99.48	0.080%	-0.037%			4.66	2.77	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	109.78	110.17	-0.347%	-0.208%	9.289%	9.289%	5.03	2.98	2.84
IE0006857530	0685753	4.6 Treas Bond 2016	98.63	98.72	-0.086%	0.005%	9.732%	9.732%	4.98	3.64	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.25	91.21	0.035%	-0.300%	11.488%	11.488%	6.16	5.67	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.14	89.12	0.028%	-0.361%	10.867%	10.867%	6.31	6.06	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.24	95.17	0.074%	-0.512%	9.493%	9.493%	6.72	6.12	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	86.80	86.89	-0.100%	0.414%	10.552%	10.552%	6.67	6.52	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.99	88.99	-0.006%	0.970%	11.134%	11.134%	6.73	6.91	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.95	87.97	-0.025%	0.163%	11.041%	11.041%	6.83	9.38	8.78

Return Price Performance			Index Price 22-Mar-2012	Previous Index Price 21-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	106.17	106.19	-0.016%	0.440%	2.890%	2.890%	4.74	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.43	105.41	0.015%	0.452%	4.619%	4.619%	4.22	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.03	100.19	-0.164%	-0.283%	2.826%	2.826%	4.41	1.77	1.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.17	100.08	0.092%	0.234%			4.66	2.77	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	114.69	115.05	-0.311%	0.282%	10.834%	10.834%	5.03	2.98	2.84
IE0006857530	0685753	4.6 Treas Bond 2016	102.90	102.98	-0.071%	0.275%	10.518%	10.518%	4.98	3.64	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.17	93.12	0.048%	-0.004%	12.599%	12.599%	6.16	5.67	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.49	92.45	0.040%	-0.063%	11.768%	11.768%	6.31	6.06	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.76	97.67	0.089%	-0.137%	10.888%	10.888%	6.72	6.12	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	90.98	91.05	-0.082%	0.696%	11.397%	11.397%	6.67	6.52	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.12	91.12	0.009%	1.285%	12.397%	12.397%	6.73	6.91	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.08	88.09	-0.008%	-5.317%	5.457%	5.457%	6.83	9.38	8.78