

# Irish Stock Exchange Daily Bond Index Report

Friday 23 March, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 23-Mar-2012	Previous Close Value 22-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.10	93.03	0.071%	0.08%	8.68%	8.68%	-6.90%	5.10	4.80	6.25
All Bond Index (Return)	133.45	133.34	0.083%	0.39%	9.90%	9.90%	33.45%	5.10	4.80	6.25
Under 3 Bond Index (Clean)	98.05	98.04	0.002%	-0.19%	3.92%	3.92%	-1.96%	1.69	1.62	4.45
Under 3 Bond Index (Return)	132.26	132.24	0.014%	0.09%	5.66%	5.66%	32.26%	1.69	1.62	4.45
Under 5 Bond Index (Clean)	102.10	102.08	0.025%	-0.10%	5.78%	5.78%	2.10%	2.40	2.29	4.73
Under 5 Bond Index (Return)	138.52	138.47	0.037%	0.18%	7.25%	7.25%	38.52%	2.40	2.29	4.73
Under 10 Bond Index (Clean)	94.21	94.15	0.061%	0.04%	8.43%	8.43%	-5.79%	4.65	4.38	6.13
Under 10 Bond Index (Return)	131.83	131.73	0.072%	0.35%	9.68%	9.68%	31.83%	4.65	4.38	6.13
5 Plus Bond Index (Clean)	90.12	90.03	0.099%	0.18%	10.89%	10.89%	-9.88%	6.74	6.32	6.58
5 Plus Bond Index (Return)	133.04	132.89	0.111%	0.50%	11.95%	11.95%	33.04%	6.74	6.32	6.58
10 Plus Bond Index (Clean)	88.68	88.53	0.167%	0.33%	11.23%	11.23%	-11.32%	9.38	8.78	6.81
10 Plus Bond Index (Return)	135.36	135.11	0.184%	0.68%	12.13%	12.13%	35.36%	9.38	8.78	6.81

## 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
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.98	4.20	175	106.17	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.81	4.66	340	105.47	0.00	6,028	6,076	6357
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.29	0.75	68	100.04	0.00	8,327	8,268	8330
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.54	0.63	51	100.17	0.00	3,530	3,514	3536
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.88	4.93	215	114.81	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.70	4.29	340	102.98	0.00	10,168	10,036	10471
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.33	1.94	157	93.27	0.00	9,256	8,453	8632
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.32	3.36	279	92.68	0.00	7,700	6,878	7137
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.35	2.54	157	97.89	0.00	6,767	6,452	6624
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.74	4.19	340	90.93	0.00	11,852	10,280	10777
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.13	2.15	157	91.28	0.00	7,722	6,883	7049
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.10	0.15	10	88.24	0.00	8,285	7,299	7311

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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	11.10%	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%		36.50%	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%	18.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%				9.40%			10.40%	15.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.60%	14.00%				8.70%			9.60%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.20%				14.10%			15.60%	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 23-Mar-2012	Previous Index Price 22-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	101.98	102.00	-0.020%	-0.080%	0.963%	0.963%	4.75	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	100.81	100.79	0.025%	0.196%	3.641%	3.641%	4.20	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.29	99.30	-0.005%	-0.531%	6.244%	6.244%	4.41	1.76	1.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.54	99.56	-0.018%	-0.055%			4.67	2.77	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	109.88	109.78	0.091%	-0.117%	9.388%	9.388%	4.99	2.98	2.84
IE0006857530	0685753	4.6 Treas Bond 2016	98.70	98.63	0.066%	0.071%	9.804%	9.804%	4.96	3.63	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.33	91.25	0.093%	-0.208%	11.592%	11.592%	6.14	5.67	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.32	89.14	0.202%	-0.160%	11.090%	11.090%	6.28	6.06	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.35	95.24	0.124%	-0.389%	9.629%	9.629%	6.70	6.12	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	86.74	86.80	-0.073%	0.341%	10.472%	10.472%	6.68	6.52	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.13	88.99	0.163%	1.135%	11.315%	11.315%	6.70	6.91	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.10	87.95	0.167%	0.330%	11.227%	11.227%	6.81	9.38	8.78

Return Price Performance			Index Price 23-Mar-2012	Previous Index Price 22-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	106.17	0.004%	0.444%	2.894%	2.894%	4.75	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.47	105.43	0.037%	0.489%	4.658%	4.658%	4.20	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.04	100.03	0.006%	-0.277%	2.832%	2.832%	4.41	1.76	1.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.17	100.17	-0.005%	0.229%			4.67	2.77	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	114.81	114.69	0.106%	0.388%	10.952%	10.952%	4.99	2.98	2.84
IE0006857530	0685753	4.6 Treas Bond 2016	102.98	102.90	0.076%	0.351%	10.602%	10.602%	4.96	3.63	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.27	93.17	0.105%	0.101%	12.718%	12.718%	6.14	5.67	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.68	92.49	0.208%	0.145%	12.000%	12.000%	6.28	6.06	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.89	97.76	0.136%	-0.001%	11.039%	11.039%	6.70	6.12	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	90.93	90.98	-0.055%	0.641%	11.336%	11.336%	6.68	6.52	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.28	91.12	0.174%	1.462%	12.594%	12.594%	6.70	6.91	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.24	88.08	0.184%	-5.143%	5.651%	5.651%	6.81	9.38	8.78