

# Irish Stock Exchange Daily Bond Index Report

Monday 26 March, 2012

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

Index	Close Value 26-Mar-2012	Previous Close Value 23-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.05	93.10	-0.047%	0.03%	8.63%	8.63%	-6.95%	5.10	4.80	6.26
All Bond Index (Return)	133.44	133.45	-0.005%	0.38%	9.90%	9.90%	33.44%	5.10	4.80	6.26
Under 3 Bond Index (Clean)	98.04	98.05	-0.004%	-0.20%	3.91%	3.91%	-1.96%	1.69	1.62	4.45
Under 3 Bond Index (Return)	132.31	132.26	0.032%	0.12%	5.69%	5.69%	32.31%	1.69	1.62	4.45
Under 5 Bond Index (Clean)	102.14	102.10	0.036%	-0.06%	5.81%	5.81%	2.14%	2.40	2.29	4.72
Under 5 Bond Index (Return)	138.62	138.52	0.071%	0.26%	7.33%	7.33%	38.62%	2.40	2.29	4.72
Under 10 Bond Index (Clean)	94.17	94.21	-0.040%	0.00%	8.39%	8.39%	-5.83%	4.65	4.38	6.14
Under 10 Bond Index (Return)	131.83	131.83	0.001%	0.35%	9.68%	9.68%	31.83%	4.65	4.38	6.14
5 Plus Bond Index (Clean)	90.03	90.12	-0.098%	0.08%	10.78%	10.78%	-9.97%	6.73	6.32	6.59
5 Plus Bond Index (Return)	132.97	133.04	-0.052%	0.45%	11.89%	11.89%	32.97%	6.73	6.32	6.59
10 Plus Bond Index (Clean)	88.58	88.68	-0.111%	0.22%	11.10%	11.10%	-11.42%	9.37	8.78	6.82
10 Plus Bond Index (Return)	135.28	135.36	-0.060%	0.62%	12.07%	12.07%	35.28%	9.37	8.78	6.82

## 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	101.99	4.27	178	106.26	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.83	4.70	343	105.53	0.00	6,028	6,078	6361
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.28	0.78	71	100.05	0.00	8,327	8,267	8332
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.52	0.67	54	100.19	0.00	3,530	3,513	3537
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.00	5.00	218	115.00	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.80	4.32	343	103.13	0.00	10,168	10,047	10486
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.25	1.97	160	93.23	0.00	9,256	8,446	8629
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.03	3.40	282	92.43	0.00	7,700	6,856	7117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.32	2.59	160	97.91	0.00	6,767	6,450	6625
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.81	4.23	343	91.04	0.00	11,852	10,289	10791
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.94	2.19	160	91.13	0.00	7,722	6,867	7037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.00	0.19	13	88.19	0.00	8,285	7,291	7307

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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%	34.90%	22.10%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.20%	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	13.60%		36.00%	15.00%					13.80%		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	9.20%			10.30%	14.80%				9.30%			10.30%	15.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	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%	22.30%				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 26-Mar-2012	Previous Index Price 23-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	101.99	101.98	0.012%	-0.069%	0.975%	0.975%	4.71	0.48	0.47
IE0031256328	3125632	5.0 Treasury Bond 2013	100.83	100.81	0.020%	0.216%	3.662%	3.662%	4.17	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.28	99.29	-0.015%	-0.546%	6.228%	6.228%	4.42	1.76	1.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.52	99.54	-0.020%	-0.075%			4.68	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	110.00	109.88	0.108%	-0.009%	9.507%	9.507%	4.95	2.98	2.84
IE0006857530	0685753	4.6 Treas Bond 2016	98.80	98.70	0.109%	0.180%	9.924%	9.924%	4.93	3.63	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.25	91.33	-0.084%	-0.292%	11.498%	11.498%	6.16	5.66	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.03	89.32	-0.321%	-0.481%	10.733%	10.733%	6.34	6.05	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.32	95.35	-0.031%	-0.420%	9.594%	9.594%	6.70	6.12	5.73
IE0034074488	3407448	4.5 Treas Bnd 2020	86.81	86.74	0.090%	0.432%	10.571%	10.571%	6.67	6.52	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.94	89.13	-0.219%	0.913%	11.071%	11.071%	6.74	6.91	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.00	88.10	-0.110%	0.220%	11.104%	11.104%	6.82	9.37	8.78

Return Price Performance			Index Price 26-Mar-2012	Previous Index Price 23-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	106.26	106.17	0.079%	0.523%	2.975%	2.975%	4.71	0.48	0.47
IE0031256328	3125632	5.0 Treasury Bond 2013	105.53	105.47	0.058%	0.547%	4.718%	4.718%	4.17	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.05	100.04	0.018%	-0.259%	2.851%	2.851%	4.42	1.76	1.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.19	100.17	0.017%	0.246%			4.68	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	115.00	114.81	0.164%	0.553%	11.134%	11.134%	4.95	2.98	2.84
IE0006857530	0685753	4.6 Treas Bond 2016	103.13	102.98	0.141%	0.492%	10.757%	10.757%	4.93	3.63	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.23	93.27	-0.044%	0.057%	12.668%	12.668%	6.16	5.66	5.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.43	92.68	-0.271%	-0.126%	11.696%	11.696%	6.34	6.05	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.91	97.89	0.019%	0.018%	11.061%	11.061%	6.70	6.12	5.73
IE0034074488	3407448	4.5 Treas Bnd 2020	91.04	90.93	0.125%	0.767%	11.476%	11.476%	6.67	6.52	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.13	91.28	-0.169%	1.290%	12.404%	12.404%	6.74	6.91	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.19	88.24	-0.060%	-5.200%	5.588%	5.588%	6.82	9.37	8.78