

# Irish Stock Exchange Daily Bond Index Report

Wednesday 28 March, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 28-Mar-2012	Previous Close Value 27-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.15	93.13	0.019%	0.13%	8.74%	8.74%	-6.85%	5.09	4.79	6.24
All Bond Index (Return)	133.61	133.57	0.031%	0.50%	10.03%	10.03%	33.61%	5.09	4.79	6.24
Under 3 Bond Index (Clean)	97.94	98.10	-0.165%	-0.30%	3.81%	3.81%	-2.06%	1.68	1.61	4.51
Under 3 Bond Index (Return)	132.20	132.40	-0.155%	0.04%	5.61%	5.61%	32.20%	1.68	1.61	4.51
Under 5 Bond Index (Clean)	102.08	102.13	-0.052%	-0.13%	5.75%	5.75%	2.08%	2.39	2.28	4.75
Under 5 Bond Index (Return)	138.56	138.62	-0.040%	0.21%	7.28%	7.28%	38.56%	2.39	2.28	4.75
Under 10 Bond Index (Clean)	94.25	94.25	0.002%	0.09%	8.48%	8.48%	-5.75%	4.64	4.37	6.12
Under 10 Bond Index (Return)	131.97	131.95	0.014%	0.46%	9.80%	9.80%	31.97%	4.64	4.37	6.12
5 Plus Bond Index (Clean)	90.21	90.15	0.061%	0.28%	11.00%	11.00%	-9.79%	6.73	6.31	6.56
5 Plus Bond Index (Return)	133.26	133.17	0.074%	0.68%	12.14%	12.14%	33.26%	6.73	6.31	6.56
10 Plus Bond Index (Clean)	88.77	88.62	0.173%	0.44%	11.35%	11.35%	-11.23%	9.37	8.77	6.80
10 Plus Bond Index (Return)	135.62	135.37	0.189%	0.87%	12.35%	12.35%	35.62%	9.37	8.77	6.80

## 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	101.92	-0.05	-2	101.87	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.77	4.73	345	105.50	0.00	6,028	6,074	6359
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.09	0.80	73	99.89	0.00	8,327	8,252	8318
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.54	0.69	56	100.23	0.00	3,530	3,514	3538
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.88	5.04	220	114.92	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.81	4.35	345	103.15	0.00	10,168	10,047	10489
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.43	2.00	162	93.42	0.00	9,256	8,462	8647
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.52	3.42	284	92.94	0.00	7,700	6,893	7156
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.38	2.62	162	98.00	0.00	6,767	6,454	6631
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.90	4.25	345	91.15	0.00	11,852	10,300	10804
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.06	2.22	162	91.27	0.00	7,708	6,877	7048
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.19	0.22	15	88.41	0.00	8,285	7,307	7325

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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	11.10%	46.20%	29.60%	12.30%					10.90%	45.60%	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%		36.00%	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%	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%	22.20%				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 28-Mar-2012	Previous Index Price 27-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	101.92	102.05	-0.122%	-0.137%	0.906%	0.906%	4.77	0.50	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	100.77	100.93	-0.161%	0.156%	3.600%	3.600%	4.23	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.09	99.33	-0.234%	-0.728%	6.033%	6.033%	4.53	1.75	1.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.54	99.55	-0.013%	-0.055%			4.67	2.75	2.63
IE0004680173	0468017	8.25 Treas Bond 2015	109.88	110.04	-0.149%	-0.124%	9.382%	9.382%	4.99	2.97	2.83
IE0006857530	0685753	4.6 Treas Bond 2016	98.81	98.66	0.152%	0.183%	9.926%	9.926%	4.93	3.62	3.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.43	91.33	0.104%	-0.104%	11.708%	11.708%	6.12	5.65	5.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.52	89.36	0.173%	0.058%	11.333%	11.333%	6.25	6.05	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.38	95.48	-0.105%	-0.360%	9.660%	9.660%	6.69	6.11	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	86.90	86.98	-0.092%	0.532%	10.682%	10.682%	6.66	6.51	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.06	88.91	0.165%	1.046%	11.217%	11.217%	6.72	6.90	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.19	88.04	0.173%	0.438%	11.347%	11.347%	6.80	9.37	8.77

Return Price Performance			Index Price 28-Mar-2012	Previous Index Price 27-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	101.87	106.34	-4.198%	-3.625%	-1.274%	-1.274%	4.77	0.50	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.50	105.65	-0.141%	0.515%	4.686%	4.686%	4.23	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.89	100.11	-0.221%	-0.419%	2.686%	2.686%	4.53	1.75	1.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.23	100.23	-0.001%	0.290%			4.67	2.75	2.63
IE0004680173	0468017	8.25 Treas Bond 2015	114.92	115.06	-0.123%	0.482%	11.055%	11.055%	4.99	2.97	2.83
IE0006857530	0685753	4.6 Treas Bond 2016	103.15	102.99	0.158%	0.519%	10.787%	10.787%	4.93	3.62	3.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.42	93.32	0.115%	0.268%	12.906%	12.906%	6.12	5.65	5.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.94	92.77	0.180%	0.421%	12.309%	12.309%	6.25	6.05	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.00	98.08	-0.085%	0.110%	11.163%	11.163%	6.69	6.11	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	91.15	91.22	-0.075%	0.891%	11.613%	11.613%	6.66	6.51	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.27	91.11	0.177%	1.452%	12.582%	12.582%	6.72	6.90	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.41	88.25	0.189%	-4.961%	5.853%	5.853%	6.80	9.37	8.77