

# Irish Stock Exchange Daily Bond Index Report

Thursday 29 March, 2012

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

Index	Close Value 29-Mar-2012	Previous Close Value 28-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.19	93.15	0.041%	0.17%	8.78%	8.78%	-6.82%	5.09	4.79	6.24
All Bond Index (Return)	133.68	133.61	0.053%	0.56%	10.09%	10.09%	33.68%	5.09	4.79	6.24
Under 3 Bond Index (Clean)	97.91	97.94	-0.032%	-0.33%	3.78%	3.78%	-2.09%	1.68	1.60	4.53
Under 3 Bond Index (Return)	132.17	132.20	-0.019%	0.02%	5.59%	5.59%	32.17%	1.68	1.60	4.53
Under 5 Bond Index (Clean)	102.08	102.08	0.003%	-0.12%	5.75%	5.75%	2.08%	2.39	2.28	4.74
Under 5 Bond Index (Return)	138.58	138.56	0.014%	0.23%	7.30%	7.30%	38.58%	2.39	2.28	4.74
Under 10 Bond Index (Clean)	94.29	94.25	0.043%	0.13%	8.53%	8.53%	-5.71%	4.64	4.37	6.12
Under 10 Bond Index (Return)	132.05	131.97	0.055%	0.52%	9.86%	9.86%	32.05%	4.64	4.37	6.12
5 Plus Bond Index (Clean)	90.26	90.21	0.063%	0.34%	11.07%	11.07%	-9.74%	6.72	6.31	6.56
5 Plus Bond Index (Return)	133.37	133.26	0.076%	0.75%	12.23%	12.23%	33.37%	6.72	6.31	6.56
10 Plus Bond Index (Clean)	88.79	88.77	0.017%	0.45%	11.37%	11.37%	-11.21%	9.37	8.77	6.80
10 Plus Bond Index (Return)	135.67	135.62	0.034%	0.90%	12.39%	12.39%	35.67%	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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.97	-0.02	-1	101.95	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.91	4.74	346	105.65	0.00	6,028	6,082	6368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.97	0.81	74	99.78	0.00	8,327	8,242	8309
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.44	0.70	57	100.14	0.00	3,530	3,510	3535
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.81	5.07	221	114.88	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.87	4.36	346	103.23	0.00	10,168	10,053	10497
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.56	2.01	163	93.57	0.00	9,256	8,475	8661
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.24	3.44	285	92.67	0.00	7,700	6,871	7136
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.57	2.64	163	98.21	0.00	6,767	6,467	6645
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	87.11	4.27	346	91.38	0.00	11,852	10,325	10831
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.04	2.23	163	91.27	0.00	7,708	6,863	7035
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.21	0.24	16	88.44	0.00	8,285	7,308	7327

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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%	34.10%	21.80%	9.10%					8.30%	34.90%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.10%	46.20%	29.50%	12.30%					10.90%	45.60%	28.90%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.70%	12.60%	5.20%					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%			12.70%	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%	14.80%				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%	14.00%			
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	9.20%			10.30%	14.80%				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 29-Mar-2012	Previous Index Price 28-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	101.97	101.92	0.050%	-0.087%	0.956%	0.956%	4.65	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	100.91	100.77	0.134%	0.290%	3.739%	3.739%	4.09	0.99	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.97	99.09	-0.124%	-0.852%	5.901%	5.901%	4.61	1.75	1.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.44	99.54	-0.100%	-0.156%			4.71	2.75	2.63
IE0004680173	0468017	8.25 Treas Bond 2015	109.81	109.88	-0.059%	-0.183%	9.317%	9.317%	5.00	2.97	2.82
IE0006857530	0685753	4.6 Treas Bond 2016	98.87	98.81	0.064%	0.246%	9.996%	9.996%	4.92	3.62	3.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.56	91.43	0.151%	0.047%	11.876%	11.876%	6.10	5.65	5.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.24	89.52	-0.309%	-0.252%	10.988%	10.988%	6.30	6.04	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.57	95.38	0.202%	-0.159%	9.882%	9.882%	6.66	6.11	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	87.11	86.90	0.245%	0.779%	10.954%	10.954%	6.62	6.51	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.04	89.06	-0.022%	1.023%	11.192%	11.192%	6.72	6.89	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.21	88.19	0.017%	0.456%	11.366%	11.366%	6.80	9.37	8.77

Return Price Performance			Index Price 29-Mar-2012	Previous Index Price 28-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	101.95	101.87	0.074%	-3.554%	-1.202%	-1.202%	4.65	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.65	105.50	0.141%	0.657%	4.834%	4.834%	4.09	0.99	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.78	99.89	-0.112%	-0.530%	2.571%	2.571%	4.61	1.75	1.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.14	100.23	-0.087%	0.203%			4.71	2.75	2.63
IE0004680173	0468017	8.25 Treas Bond 2015	114.88	114.92	-0.036%	0.446%	11.016%	11.016%	5.00	2.97	2.82
IE0006857530	0685753	4.6 Treas Bond 2016	103.23	103.15	0.073%	0.592%	10.868%	10.868%	4.92	3.62	3.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.57	93.42	0.161%	0.429%	13.088%	13.088%	6.10	5.65	5.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.67	92.94	-0.286%	0.134%	11.987%	11.987%	6.30	6.04	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.21	98.00	0.212%	0.323%	11.399%	11.399%	6.66	6.11	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	91.38	91.15	0.247%	1.140%	11.888%	11.888%	6.62	6.51	6.10
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.27	91.27	-0.007%	1.445%	12.575%	12.575%	6.72	6.89	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.44	88.41	0.034%	-4.929%	5.889%	5.889%	6.80	9.37	8.77