

# Irish Stock Exchange Daily Bond Index Report

Friday 30 March, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 30-Mar-2012	Previous Close Value 29-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.00	93.19	-0.194%	-0.02%	8.57%	8.57%	-7.00%	5.09	4.79	6.28
All Bond Index (Return)	133.44	133.68	-0.175%	0.38%	9.90%	9.90%	33.44%	5.09	4.79	6.28
Under 3 Bond Index (Clean)	97.90	97.91	-0.009%	-0.34%	3.77%	3.77%	-2.10%	1.67	1.60	4.54
Under 3 Bond Index (Return)	132.18	132.17	0.002%	0.02%	5.59%	5.59%	32.18%	1.67	1.60	4.54
Under 5 Bond Index (Clean)	102.01	102.08	-0.071%	-0.19%	5.68%	5.68%	2.01%	2.38	2.27	4.77
Under 5 Bond Index (Return)	138.50	138.58	-0.057%	0.17%	7.24%	7.24%	38.50%	2.38	2.27	4.77
Under 10 Bond Index (Clean)	94.10	94.29	-0.209%	-0.07%	8.30%	8.30%	-5.90%	4.63	4.36	6.16
Under 10 Bond Index (Return)	131.80	132.05	-0.189%	0.33%	9.65%	9.65%	31.80%	4.63	4.36	6.16
5 Plus Bond Index (Clean)	90.02	90.26	-0.269%	0.07%	10.77%	10.77%	-9.98%	6.72	6.30	6.60
5 Plus Bond Index (Return)	133.04	133.37	-0.247%	0.50%	11.95%	11.95%	33.04%	6.72	6.30	6.60
10 Plus Bond Index (Clean)	88.73	88.79	-0.062%	0.39%	11.30%	11.30%	-11.27%	9.36	8.77	6.81
10 Plus Bond Index (Return)	135.61	135.67	-0.045%	0.86%	12.34%	12.34%	35.61%	9.36	8.77	6.81

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.90	0.00	0	101.90	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.90	4.75	347	105.66	0.00	6,028	6,082	6368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.95	0.82	75	99.77	0.00	8,327	8,240	8308
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.44	0.72	58	100.16	0.00	3,535	3,510	3535
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.67	5.09	222	114.76	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.69	4.37	347	103.06	0.00	10,168	10,035	10480
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.09	2.02	164	93.11	0.00	9,256	8,431	8618
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.21	3.45	286	92.66	0.00	7,700	6,869	7134
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.29	2.65	164	97.94	0.00	6,767	6,448	6627
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.81	4.28	347	91.09	0.00	11,852	10,289	10796
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.79	2.25	164	91.03	0.00	7,708	6,844	7017
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.15	0.25	17	88.40	0.00	11,745	7,303	7324

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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%					8.40%	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%	12.10%				
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%	18.10%			
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%			9.70%	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	9.20%			10.20%	14.80%				9.20%			10.20%	14.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.90%				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 30-Mar-2012	Previous Index Price 29-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	101.90	101.97	-0.072%	-0.159%	0.884%	0.884%	4.78	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	100.90	100.91	-0.002%	0.288%	3.737%	3.737%	4.09	0.99	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.95	98.97	-0.020%	-0.872%	5.880%	5.880%	4.62	1.74	1.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.44	99.44	0.003%	-0.153%			4.71	2.75	2.62
IE0004680173	0468017	8.25 Treas Bond 2015	109.67	109.81	-0.128%	-0.311%	9.176%	9.176%	5.04	2.96	2.82
IE0006857530	0685753	4.6 Treas Bond 2016	98.69	98.87	-0.180%	0.066%	9.798%	9.798%	4.97	3.61	3.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.09	91.56	-0.513%	-0.467%	11.302%	11.302%	6.19	5.65	5.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.21	89.24	-0.034%	-0.285%	10.951%	10.951%	6.31	6.04	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.29	95.57	-0.296%	-0.454%	9.556%	9.556%	6.71	6.10	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	86.81	87.11	-0.348%	0.428%	10.568%	10.568%	6.67	6.50	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.79	89.04	-0.277%	0.743%	10.884%	10.884%	6.77	6.89	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.15	88.21	-0.062%	0.393%	11.296%	11.296%	6.81	9.36	8.77

Return Price Performance			Index Price 30-Mar-2012	Previous Index Price 29-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	101.90	101.95	-0.048%	-3.601%	-1.249%	-1.249%	4.78	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.66	105.65	0.010%	0.668%	4.845%	4.845%	4.09	0.99	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.77	99.78	-0.009%	-0.539%	2.562%	2.562%	4.62	1.74	1.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.16	100.14	0.015%	0.218%			4.71	2.75	2.62
IE0004680173	0468017	8.25 Treas Bond 2015	114.76	114.88	-0.103%	0.343%	10.902%	10.902%	5.04	2.96	2.82
IE0006857530	0685753	4.6 Treas Bond 2016	103.06	103.23	-0.160%	0.432%	10.691%	10.691%	4.97	3.61	3.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.11	93.57	-0.489%	-0.062%	12.534%	12.534%	6.19	5.65	5.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.66	92.67	-0.019%	0.115%	11.966%	11.966%	6.31	6.04	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.94	98.21	-0.271%	0.051%	11.097%	11.097%	6.71	6.10	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	91.09	91.38	-0.317%	0.819%	11.533%	11.533%	6.67	6.50	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.03	91.27	-0.256%	1.185%	12.286%	12.286%	6.77	6.89	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.40	88.44	-0.045%	-4.972%	5.842%	5.842%	6.81	9.36	8.77