

Irish Stock Exchange Daily Bond Index Report

Friday 2 March, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Mar-2012	Previous Close Value 01-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.81	92.63	0.191%	-0.24%	8.77%	8.77%	-7.19%	5.12	4.82	6.30
All Bond Index (Return)	132.67	132.41	0.199%	-0.20%	9.79%	9.79%	32.67%	5.12	4.82	6.30
Under 3 Bond Index (Clean)	97.84	97.69	0.158%	-0.40%	3.74%	3.74%	-2.16%	1.75	1.68	4.57
Under 3 Bond Index (Return)	131.66	131.44	0.167%	-0.37%	5.30%	5.30%	31.66%	1.75	1.68	4.57
Under 5 Bond Index (Clean)	101.92	101.70	0.213%	-0.28%	5.88%	5.88%	1.92%	2.47	2.35	4.81
Under 5 Bond Index (Return)	137.92	137.61	0.220%	-0.25%	7.17%	7.17%	37.92%	2.47	2.35	4.81
Under 10 Bond Index (Clean)	93.90	93.77	0.144%	-0.28%	8.46%	8.46%	-6.10%	4.70	4.43	6.19
Under 10 Bond Index (Return)	131.04	130.84	0.154%	-0.25%	9.50%	9.50%	31.04%	4.70	4.43	6.19
5 Plus Bond Index (Clean)	89.77	89.61	0.179%	-0.21%	11.00%	11.00%	-10.23%	6.73	6.31	6.63
5 Plus Bond Index (Return)	132.14	131.90	0.187%	-0.17%	11.85%	11.85%	32.14%	6.73	6.31	6.63
10 Plus Bond Index (Clean)	88.55	88.00	0.624%	0.19%	12.01%	12.01%	-11.45%	8.89	8.32	6.82
10 Plus Bond Index (Return)	134.73	133.92	0.604%	0.21%	12.65%	12.65%	34.73%	8.89	8.32	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
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	99.97	3.88	363	103.85	0.00	5,545	5,543	5758
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.10	3.69	154	105.79	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.15	4.37	319	104.52	0.00	6,028	6,037	6300
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.40	0.52	47	99.91	0.00	8,327	8,277	8320
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.34	0.37	30	99.71	0.00	3,530	3,507	3520
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.62	4.45	194	114.07	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.55	4.02	319	102.57	0.00	10,300	10,151	10565
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	1.68	136	92.74	0.00	9,256	8,429	8584
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.26	3.11	258	92.37	0.00	7,700	6,873	7112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.38	2.20	136	97.58	0.00	6,767	6,454	6603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.15	3.93	319	90.08	0.00	11,852	10,211	10677
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.22	1.86	136	90.09	0.00	7,714	6,806	6950
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.97	5.25	355	93.22	0.00	8,284	7,287	7722

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	No	No	No	No	No	No												
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%								
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.20%	33.80%	21.60%	9.00%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	29.60%	12.40%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.70%	12.50%	5.30%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%								
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	13.70%		36.30%	15.20%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%							
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%							
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%							
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%							
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	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%						
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 02-Mar-2012	Previous Index Price 01-Mar-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	99.97	99.47	0.503%	-0.057%	0.065%	0.065%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.10	102.07	0.027%	0.041%	0.817%	0.817%	4.92	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	100.15	100.05	0.108%	-0.457%	3.192%	3.192%	4.85	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.40	99.16	0.240%	-0.423%	6.336%	6.336%	4.34	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.34	99.29	0.047%	-0.256%			4.74	2.82	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	109.62	109.43	0.173%	-0.355%	9.553%	9.553%	5.12	3.04	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	98.55	98.24	0.312%	-0.076%	10.625%	10.625%	5.00	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	91.02	0.049%	-0.494%	11.907%	11.907%	6.18	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.26	89.13	0.140%	-0.229%	11.831%	11.831%	6.28	6.12	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.38	95.32	0.061%	-0.362%	9.908%	9.908%	6.69	6.18	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	86.15	86.12	0.035%	-0.335%	10.286%	10.286%	6.77	6.57	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.22	88.02	0.227%	0.102%	10.093%	10.093%	6.85	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.97	87.42	0.623%	0.186%	12.011%	12.011%	6.82	8.89	8.32

Return Price Performance			Index Price 02-Mar-2012	Previous Index Price 01-Mar-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.85	103.34	0.495%	-0.035%	0.789%	0.789%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.79	105.74	0.048%	0.084%	2.425%	2.425%	4.92	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	104.52	104.40	0.116%	-0.413%	4.037%	4.037%	4.85	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.91	99.66	0.250%	-0.399%	2.767%	2.767%	4.34	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.71	99.65	0.060%	-0.230%			4.74	2.82	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	114.07	113.86	0.186%	-0.261%	10.823%	10.823%	5.12	3.04	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	102.57	102.25	0.313%	-0.049%	11.220%	11.220%	5.00	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.74	92.69	0.061%	-0.459%	12.840%	12.840%	6.18	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.37	92.23	0.149%	-0.196%	12.533%	12.533%	6.28	6.12	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.58	97.50	0.076%	-0.322%	11.075%	11.075%	6.69	6.18	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	90.08	90.04	0.047%	-0.293%	10.960%	10.960%	6.77	6.57	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.09	89.87	0.238%	0.131%	11.164%	11.164%	6.85	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.22	92.66	0.604%	0.207%	12.651%	12.651%	6.82	8.89	8.32