

Irish Stock Exchange Daily Bond Index Report

Monday 5 March, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Mar-2012	Previous Close Value 02-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.80	92.81	-0.006%	-0.24%	8.76%	8.76%	-7.20%	5.12	4.82	6.30
All Bond Index (Return)	132.72	132.67	0.035%	-0.17%	9.83%	9.83%	32.72%	5.12	4.82	6.30
Under 3 Bond Index (Clean)	97.97	97.84	0.135%	-0.27%	3.88%	3.88%	-2.03%	1.75	1.67	4.49
Under 3 Bond Index (Return)	131.88	131.66	0.169%	-0.20%	5.48%	5.48%	31.88%	1.75	1.67	4.49
Under 5 Bond Index (Clean)	102.07	101.92	0.152%	-0.13%	6.04%	6.04%	2.07%	2.46	2.35	4.74
Under 5 Bond Index (Return)	138.17	137.92	0.184%	-0.07%	7.36%	7.36%	38.17%	2.46	2.35	4.74
Under 10 Bond Index (Clean)	93.94	93.90	0.036%	-0.25%	8.50%	8.50%	-6.06%	4.70	4.42	6.18
Under 10 Bond Index (Return)	131.14	131.04	0.075%	-0.17%	9.59%	9.59%	31.14%	4.70	4.42	6.18
5 Plus Bond Index (Clean)	89.68	89.77	-0.102%	-0.31%	10.88%	10.88%	-10.32%	6.72	6.30	6.64
5 Plus Bond Index (Return)	132.07	132.14	-0.055%	-0.23%	11.78%	11.78%	32.07%	6.72	6.30	6.64
10 Plus Bond Index (Clean)	88.21	88.55	-0.390%	-0.20%	11.57%	11.57%	-11.80%	8.88	8.31	6.87
10 Plus Bond Index (Return)	134.30	134.73	-0.321%	-0.11%	12.29%	12.29%	34.30%	8.88	8.31	6.87

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	102.21	3.76	157	105.97	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.45	4.41	322	104.86	0.00	6,028	6,055	6320
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.47	0.55	50	100.02	0.00	8,327	8,283	8329
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.35	0.41	33	99.76	0.00	3,530	3,507	3521
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.72	4.52	197	114.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.73	4.06	322	102.79	0.00	10,300	10,169	10587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.92	1.71	139	92.63	0.00	9,256	8,415	8573
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.00	3.15	261	92.15	0.00	7,700	6,853	7096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.30	2.25	139	97.54	0.00	6,767	6,448	6600
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.15	3.97	322	90.12	0.00	11,852	10,211	10681
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.49	1.90	139	90.40	0.00	7,715	6,827	6974
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.63	5.30	358	92.92	0.00	8,284	7,259	7698

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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%	33.90%	21.60%	9.10%					8.30%	34.70%	22.00%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	29.50%	12.40%					10.90%	45.80%	28.90%	12.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.60%	12.50%	5.30%					4.60%	19.40%	12.20%	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	13.70%		36.30%	15.20%					13.90%		36.80%	15.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%				11.20%			12.50%	18.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%				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%				8.60%			9.60%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%				14.00%			15.50%	22.40%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.10%			10.10%	14.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			10.10%				16.20%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 05-Mar-2012	Previous Index Price 02-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	102.21	102.10	0.106%	0.147%	0.923%	0.923%	4.71	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	100.45	100.15	0.295%	-0.164%	3.496%	3.496%	4.57	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.47	99.40	0.072%	-0.351%	6.413%	6.413%	4.30	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.35	99.34	0.010%	-0.246%			4.74	2.82	2.69
IE0004680173	0468017	8.25 Treas Bond 2015	109.72	109.62	0.088%	-0.266%	9.650%	9.650%	5.09	3.03	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	98.73	98.55	0.181%	0.104%	10.824%	10.824%	4.95	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.92	91.07	-0.168%	-0.661%	11.719%	11.719%	6.21	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.00	89.26	-0.286%	-0.514%	11.512%	11.512%	6.33	6.11	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.30	95.38	-0.084%	-0.446%	9.816%	9.816%	6.70	6.17	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	86.15	86.15	-0.002%	-0.338%	10.284%	10.284%	6.77	6.57	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.49	88.22	0.306%	0.408%	10.430%	10.430%	6.80	6.96	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.63	87.97	-0.390%	-0.205%	11.574%	11.574%	6.87	8.88	8.31

Return Price Performance			Index Price 05-Mar-2012	Previous Index Price 02-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	105.97	105.79	0.171%	0.255%	2.600%	2.600%	4.71	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	104.86	104.52	0.321%	-0.092%	4.372%	4.372%	4.57	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.02	99.91	0.105%	-0.294%	2.875%	2.875%	4.30	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.76	99.71	0.047%	-0.183%			4.74	2.82	2.69
IE0004680173	0468017	8.25 Treas Bond 2015	114.24	114.07	0.146%	-0.115%	10.984%	10.984%	5.09	3.03	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	102.79	102.57	0.211%	0.162%	11.454%	11.454%	4.95	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.63	92.74	-0.124%	-0.583%	12.700%	12.700%	6.21	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.15	92.37	-0.237%	-0.432%	12.266%	12.266%	6.33	6.11	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.54	97.58	-0.033%	-0.354%	11.039%	11.039%	6.70	6.17	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	90.12	90.08	0.038%	-0.256%	11.002%	11.002%	6.77	6.57	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.40	90.09	0.345%	0.477%	11.548%	11.548%	6.80	6.96	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.92	93.22	-0.321%	-0.114%	12.290%	12.290%	6.87	8.88	8.31