

Irish Stock Exchange Daily Bond Index Report

Tuesday 6 March, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Mar-2012	Previous Close Value 05-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.84	92.80	0.045%	-0.20%	8.81%	8.81%	-7.16%	5.12	4.82	6.29
All Bond Index (Return)	132.79	132.72	0.058%	-0.11%	9.89%	9.89%	32.79%	5.12	4.82	6.29
Under 3 Bond Index (Clean)	97.87	97.97	-0.106%	-0.37%	3.77%	3.77%	-2.13%	1.75	1.67	4.56
Under 3 Bond Index (Return)	131.76	131.88	-0.092%	-0.29%	5.38%	5.38%	31.76%	1.75	1.67	4.56
Under 5 Bond Index (Clean)	101.95	102.07	-0.121%	-0.25%	5.91%	5.91%	1.95%	2.46	2.35	4.79
Under 5 Bond Index (Return)	138.03	138.17	-0.104%	-0.17%	7.25%	7.25%	38.03%	2.46	2.35	4.79
Under 10 Bond Index (Clean)	93.97	93.94	0.031%	-0.21%	8.53%	8.53%	-6.04%	4.70	4.42	6.17
Under 10 Bond Index (Return)	131.20	131.14	0.044%	-0.13%	9.63%	9.63%	31.20%	4.70	4.42	6.17
5 Plus Bond Index (Clean)	89.81	89.68	0.146%	-0.16%	11.05%	11.05%	-10.19%	6.72	6.31	6.62
5 Plus Bond Index (Return)	132.28	132.07	0.156%	-0.07%	11.96%	11.96%	32.28%	6.72	6.31	6.62
10 Plus Bond Index (Clean)	88.36	88.21	0.175%	-0.03%	11.77%	11.77%	-11.64%	8.88	8.31	6.85
10 Plus Bond Index (Return)	134.54	134.30	0.181%	0.07%	12.49%	12.49%	34.54%	8.88	8.31	6.85

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	102.16	3.79	158	105.94	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.48	4.43	323	104.91	0.00	6,028	6,056	6323
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.27	0.56	51	99.82	0.00	8,327	8,266	8313
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.24	0.42	34	99.66	0.00	3,530	3,503	3518
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.66	4.54	198	114.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.59	4.07	323	102.66	0.00	10,300	10,155	10574
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	1.73	140	92.79	0.00	9,256	8,429	8589
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.15	3.16	262	92.30	0.00	7,700	6,864	7107
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.38	2.26	140	97.64	0.00	6,767	6,454	6607
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.38	3.98	323	90.37	0.00	11,852	10,239	10710
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.44	1.92	140	90.36	0.00	7,716	6,824	6972
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.78	5.31	359	93.09	0.00	8,284	7,272	7712

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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%	34.80%	22.00%	9.20%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.50%	12.40%					10.90%	45.70%	28.90%	12.10%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.60%	12.50%	5.20%					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%					13.80%		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%			15.60%	22.50%		
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%

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Bond Index Constituent

Clean Price Performance			Index Price 06-Mar-2012	Previous Index Price 05-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	102.16	102.21	-0.054%	0.093%	0.869%	0.869%	4.79	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	100.48	100.45	0.032%	-0.132%	3.529%	3.529%	4.54	1.06	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.27	99.47	-0.206%	-0.556%	6.194%	6.194%	4.42	1.81	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.24	99.35	-0.108%	-0.353%			4.78	2.82	2.69
IE0004680173	0468017	8.25 Treas Bond 2015	109.66	109.72	-0.054%	-0.320%	9.591%	9.591%	5.10	3.03	2.88
IE0006857530	0685753	4.6 Treas Bond 2016	98.59	98.73	-0.145%	-0.041%	10.664%	10.664%	4.99	3.68	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	90.92	0.168%	-0.494%	11.907%	11.907%	6.18	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.15	89.00	0.160%	-0.355%	11.690%	11.690%	6.30	6.11	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.38	95.30	0.086%	-0.360%	9.910%	9.910%	6.69	6.17	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	86.38	86.15	0.273%	-0.066%	10.584%	10.584%	6.73	6.57	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.44	88.49	-0.057%	0.352%	10.368%	10.368%	6.81	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.78	87.63	0.175%	-0.031%	11.769%	11.769%	6.85	8.88	8.31

Return Price Performance			Index Price 06-Mar-2012	Previous Index Price 05-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	105.94	105.97	-0.030%	0.225%	2.570%	2.570%	4.79	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	104.91	104.86	0.045%	-0.048%	4.418%	4.418%	4.54	1.06	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.82	100.02	-0.194%	-0.487%	2.675%	2.675%	4.42	1.81	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.66	99.76	-0.095%	-0.278%			4.78	2.82	2.69
IE0004680173	0468017	8.25 Treas Bond 2015	114.20	114.24	-0.032%	-0.148%	10.948%	10.948%	5.10	3.03	2.88
IE0006857530	0685753	4.6 Treas Bond 2016	102.66	102.79	-0.126%	0.035%	11.313%	11.313%	4.99	3.68	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.79	92.63	0.178%	-0.406%	12.900%	12.900%	6.18	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.30	92.15	0.167%	-0.266%	12.454%	12.454%	6.30	6.11	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.64	97.54	0.101%	-0.253%	11.151%	11.151%	6.69	6.17	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	90.37	90.12	0.275%	0.019%	11.308%	11.308%	6.73	6.57	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.36	90.40	-0.041%	0.436%	11.502%	11.502%	6.81	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.09	92.92	0.181%	0.067%	12.493%	12.493%	6.85	8.88	8.31