

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 March, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 07-Mar-2012	Previous Close Value 06-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	92.84	-0.052%	-0.25%	8.76%	8.76%	-7.20%	5.11	4.81	6.30
All Bond Index (Return)	132.74	132.79	-0.036%	-0.14%	9.85%	9.85%	32.74%	5.11	4.81	6.30
Under 3 Bond Index (Clean)	97.86	97.87	-0.004%	-0.38%	3.76%	3.76%	-2.14%	1.74	1.66	4.56
Under 3 Bond Index (Return)	131.77	131.76	0.007%	-0.29%	5.39%	5.39%	31.77%	1.74	1.66	4.56
Under 5 Bond Index (Clean)	102.05	101.95	0.099%	-0.15%	6.02%	6.02%	2.05%	2.45	2.34	4.75
Under 5 Bond Index (Return)	138.18	138.03	0.108%	-0.07%	7.37%	7.37%	38.18%	2.45	2.34	4.75
Under 10 Bond Index (Clean)	93.94	93.97	-0.032%	-0.25%	8.50%	8.50%	-6.07%	4.69	4.41	6.18
Under 10 Bond Index (Return)	131.17	131.20	-0.018%	-0.15%	9.62%	9.62%	31.17%	4.69	4.41	6.18
5 Plus Bond Index (Clean)	89.68	89.81	-0.144%	-0.31%	10.89%	10.89%	-10.32%	6.71	6.29	6.64
5 Plus Bond Index (Return)	132.11	132.28	-0.124%	-0.19%	11.82%	11.82%	32.11%	6.71	6.29	6.64
10 Plus Bond Index (Clean)	88.15	88.36	-0.237%	-0.27%	11.50%	11.50%	-11.85%	8.87	8.30	6.88
10 Plus Bond Index (Return)	134.26	134.54	-0.207%	-0.14%	12.26%	12.26%	34.26%	8.87	8.30	6.88

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	102.13	3.81	159	105.94	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.53	4.44	324	104.96	0.00	6,028	6,059	6327
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.26	0.57	52	99.83	0.00	8,327	8,266	8313
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.15	0.43	35	99.58	0.00	3,530	3,500	3515
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.68	4.56	199	114.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.86	4.08	324	102.95	0.00	10,300	10,183	10604
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.86	1.74	141	92.60	0.00	9,256	8,410	8571
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.99	3.17	263	92.16	0.00	7,700	6,852	7096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.26	2.28	141	97.54	0.00	6,767	6,446	6600
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.33	4.00	324	90.32	0.00	11,852	10,232	10705
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.41	1.93	141	90.34	0.00	7,716	6,822	6971
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.57	5.33	360	92.90	0.00	8,284	7,254	7696

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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%	34.00%	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%	19.30%	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	13.80%		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%			15.60%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 07-Mar-2012	Previous Index Price 06-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	102.13	102.16	-0.023%	0.070%	0.845%	0.845%	4.77	0.53	0.52
IE0031256328	3125632	5.0 Treasury Bond 2013	100.53	100.48	0.045%	-0.087%	3.575%	3.575%	4.49	1.05	1.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.26	99.27	-0.002%	-0.558%	6.192%	6.192%	4.42	1.81	1.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.15	99.24	-0.096%	-0.449%			4.82	2.81	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	109.68	109.66	0.015%	-0.305%	9.607%	9.607%	5.09	3.02	2.88
IE0006857530	0685753	4.6 Treas Bond 2016	98.86	98.59	0.282%	0.241%	10.976%	10.976%	4.91	3.68	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.86	91.07	-0.225%	-0.718%	11.655%	11.655%	6.22	5.71	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.99	89.15	-0.179%	-0.534%	11.489%	11.489%	6.33	6.10	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.26	95.38	-0.126%	-0.486%	9.772%	9.772%	6.71	6.16	5.78
IE0034074488	3407448	4.5 Treas Bnd 2020	86.33	86.38	-0.067%	-0.133%	10.510%	10.510%	6.74	6.56	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.41	88.44	-0.037%	0.314%	10.326%	10.326%	6.82	6.95	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.57	87.78	-0.237%	-0.268%	11.504%	11.504%	6.88	8.87	8.30

Return Price Performance			Index Price 07-Mar-2012	Previous Index Price 06-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	105.94	0.001%	0.226%	2.570%	2.570%	4.77	0.53	0.52
IE0031256328	3125632	5.0 Treasury Bond 2013	104.96	104.91	0.055%	0.008%	4.476%	4.476%	4.49	1.05	1.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.83	99.82	0.008%	-0.479%	2.684%	2.684%	4.42	1.81	1.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.58	99.66	-0.083%	-0.361%			4.82	2.81	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	114.24	114.20	0.034%	-0.114%	10.986%	10.986%	5.09	3.02	2.88
IE0006857530	0685753	4.6 Treas Bond 2016	102.95	102.66	0.282%	0.318%	11.627%	11.627%	4.91	3.68	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.60	92.79	-0.208%	-0.613%	12.666%	12.666%	6.22	5.71	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.16	92.30	-0.160%	-0.426%	12.273%	12.273%	6.33	6.10	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.54	97.64	-0.107%	-0.360%	11.033%	11.033%	6.71	6.16	5.78
IE0034074488	3407448	4.5 Treas Bnd 2020	90.32	90.37	-0.050%	-0.031%	11.252%	11.252%	6.74	6.56	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.34	90.36	-0.020%	0.416%	11.480%	11.480%	6.82	6.95	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.90	93.09	-0.207%	-0.141%	12.260%	12.260%	6.88	8.87	8.30