

Irish Stock Exchange Daily Bond Index Report

Thursday 8 March, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 08-Mar-2012	Previous Close Value 07-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.82	92.80	0.022%	-0.23%	8.35%	8.35%	-7.18%	5.16	4.86	6.31
All Bond Index (Return)	132.79	132.74	0.035%	-0.11%	9.36%	9.36%	32.79%	5.16	4.86	6.31
Under 3 Bond Index (Clean)	97.90	97.86	0.034%	-0.34%	3.76%	3.76%	-2.10%	1.73	1.66	4.54
Under 3 Bond Index (Return)	131.83	131.77	0.045%	-0.24%	5.31%	5.31%	31.83%	1.73	1.66	4.54
Under 5 Bond Index (Clean)	101.92	102.05	-0.123%	-0.28%	5.59%	5.59%	1.92%	2.45	2.34	4.80
Under 5 Bond Index (Return)	138.03	138.18	-0.108%	-0.17%	6.87%	6.87%	38.03%	2.45	2.34	4.80
Under 10 Bond Index (Clean)	93.94	93.94	0.000%	-0.25%	8.12%	8.12%	-6.07%	4.69	4.41	6.18
Under 10 Bond Index (Return)	131.19	131.17	0.013%	-0.13%	9.15%	9.15%	31.19%	4.69	4.41	6.18
5 Plus Bond Index (Clean)	89.78	89.68	0.110%	-0.20%	10.48%	10.48%	-10.22%	6.80	6.38	6.63
5 Plus Bond Index (Return)	132.27	132.11	0.120%	-0.07%	11.31%	11.31%	32.27%	6.80	6.38	6.63
10 Plus Bond Index (Clean)	88.35	88.15	0.226%	-0.04%	10.81%	10.81%	-11.65%	9.41	8.81	6.85
10 Plus Bond Index (Return)	134.57	134.26	0.228%	0.09%	11.48%	11.48%	34.57%	9.41	8.81	6.85

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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.17	3.84	160	106.01	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.57	4.45	325	105.02	0.00	6,028	6,062	6330
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.29	0.58	53	99.87	0.00	8,327	8,268	8317
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.17	0.44	36	99.62	0.00	3,530	3,501	3516
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.62	4.58	200	114.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.47	4.10	325	102.57	0.00	10,224	10,143	10565
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.92	1.75	142	92.67	0.00	9,256	8,415	8577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.86	3.18	264	92.04	0.00	7,700	6,842	7087
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.34	2.30	142	97.64	0.00	6,767	6,451	6607
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.50	4.01	325	90.50	0.00	11,852	10,252	10727
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.58	1.95	142	90.53	0.00	7,716	6,835	6985
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.77	5.34	361	93.11	0.00	8,284	7,271	7713

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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	13.70%		36.20%	15.20%					13.80%		36.70%	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	9.20%			10.20%	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%	22.30%				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%			10.20%	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 08-Mar-2012	Previous Index Price 07-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	102.17	102.13	0.041%	0.111%	1.156%	1.156%	4.68	0.53	0.52
IE0031256328	3125632	5.0 Treasury Bond 2013	100.57	100.53	0.043%	-0.045%	3.393%	3.393%	4.45	1.05	1.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.29	99.26	0.030%	-0.528%	6.247%	6.247%	4.40	1.80	1.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.17	99.15	0.025%	-0.424%			4.81	2.81	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	109.62	109.68	-0.056%	-0.361%	9.122%	9.122%	5.11	3.02	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	98.47	98.86	-0.398%	-0.157%	9.554%	9.554%	5.02	3.67	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.92	90.86	0.061%	-0.658%	11.088%	11.088%	6.21	5.71	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.86	88.99	-0.143%	-0.676%	10.516%	10.516%	6.36	6.10	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.34	95.26	0.084%	-0.402%	9.614%	9.614%	6.69	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	86.50	86.33	0.200%	0.067%	10.170%	10.170%	6.71	6.56	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.58	88.41	0.192%	0.507%	10.624%	10.624%	6.79	6.95	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.77	87.57	0.226%	-0.042%	10.814%	10.814%	6.85	9.41	8.81

Return Price Performance			Index Price 08-Mar-2012	Previous Index Price 07-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	106.01	105.94	0.062%	0.289%	2.735%	2.735%	4.68	0.53	0.52
IE0031256328	3125632	5.0 Treasury Bond 2013	105.02	104.96	0.054%	0.062%	4.213%	4.213%	4.45	1.05	1.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.87	99.83	0.041%	-0.439%	2.666%	2.666%	4.40	1.80	1.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.62	99.58	0.037%	-0.324%			4.81	2.81	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	114.20	114.24	-0.033%	-0.147%	10.361%	10.361%	5.11	3.02	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	102.57	102.95	-0.369%	-0.053%	10.157%	10.157%	5.02	3.67	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.67	92.60	0.072%	-0.541%	11.995%	11.995%	6.21	5.71	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.04	92.16	-0.125%	-0.550%	11.223%	11.223%	6.36	6.10	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.64	97.54	0.098%	-0.262%	10.750%	10.750%	6.69	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	90.50	90.32	0.204%	0.173%	10.818%	10.818%	6.71	6.56	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.53	90.34	0.203%	0.619%	11.659%	11.659%	6.79	6.95	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.11	92.90	0.228%	0.087%	11.476%	11.476%	6.85	9.41	8.81