

Irish Stock Exchange Daily Bond Index Report

Monday 12 March, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Mar-2012	Previous Close Value 09-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.76	92.81	-0.056%	-0.29%	8.28%	8.28%	-7.24%	5.16	4.85	6.32
All Bond Index (Return)	132.78	132.80	-0.014%	-0.12%	9.35%	9.35%	32.78%	5.16	4.85	6.32
Under 3 Bond Index (Clean)	97.91	97.91	0.002%	-0.33%	3.77%	3.77%	-2.09%	1.73	1.65	4.53
Under 3 Bond Index (Return)	131.91	131.86	0.039%	-0.18%	5.37%	5.37%	31.91%	1.73	1.65	4.53
Under 5 Bond Index (Clean)	101.86	101.83	0.033%	-0.33%	5.53%	5.53%	1.86%	2.44	2.33	4.83
Under 5 Bond Index (Return)	138.02	137.92	0.070%	-0.18%	6.86%	6.86%	38.02%	2.44	2.33	4.83
Under 10 Bond Index (Clean)	93.90	93.91	-0.013%	-0.28%	8.08%	8.08%	-6.10%	4.68	4.41	6.19
Under 10 Bond Index (Return)	131.21	131.18	0.027%	-0.12%	9.17%	9.17%	31.21%	4.68	4.41	6.19
5 Plus Bond Index (Clean)	89.72	89.82	-0.110%	-0.26%	10.40%	10.40%	-10.28%	6.79	6.37	6.64
5 Plus Bond Index (Return)	132.26	132.35	-0.063%	-0.08%	11.30%	11.30%	32.26%	6.79	6.37	6.64
10 Plus Bond Index (Clean)	88.08	88.49	-0.455%	-0.34%	10.48%	10.48%	-11.92%	9.40	8.80	6.89
10 Plus Bond Index (Return)	134.27	134.79	-0.381%	-0.13%	11.23%	11.23%	34.27%	9.40	8.80	6.89

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	102.20	3.93	164	106.13	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.64	4.51	329	105.15	0.00	6,028	6,066	6338
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.23	0.63	57	99.86	0.00	8,327	8,263	8315
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.25	0.49	40	99.75	0.00	3,530	3,504	3521
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.42	4.68	204	114.09	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.29	4.15	329	102.44	0.00	10,224	10,050	10474
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.08	1.80	146	92.88	0.00	9,256	8,430	8596
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.96	3.23	268	92.19	0.00	7,700	6,850	7099
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.32	2.36	146	97.68	0.00	6,767	6,450	6610
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.42	4.06	329	90.48	0.00	11,852	10,243	10724
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.31	2.00	146	90.31	0.00	7,716	6,814	6968
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.50	5.40	365	92.90	0.00	8,284	7,249	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%	21.70%	9.10%					8.30%	34.80%	22.10%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.60%	12.40%					10.90%	45.70%	29.00%	12.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.60%	12.60%	5.30%					4.60%	19.40%	12.30%	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	13.60%		36.00%	15.10%					13.70%		36.50%	15.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%				11.30%			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%				8.70%			9.60%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	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%			10.10%	14.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.70%	100.00%			10.10%				16.10%	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 12-Mar-2012	Previous Index Price 09-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	102.20	102.17	0.027%	0.133%	1.179%	1.179%	4.60	0.52	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	100.64	100.51	0.134%	0.030%	3.470%	3.470%	4.38	1.05	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.23	99.28	-0.048%	-0.591%	6.179%	6.179%	4.44	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.25	99.36	-0.108%	-0.343%			4.78	2.80	2.67
IE0004680173	0468017	8.25 Treas Bond 2015	109.42	109.60	-0.169%	-0.540%	8.926%	8.926%	5.16	3.01	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	98.29	98.21	0.090%	-0.337%	9.357%	9.357%	5.07	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.08	91.10	-0.025%	-0.486%	11.280%	11.280%	6.18	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.96	88.96	-0.006%	-0.564%	10.640%	10.640%	6.34	6.09	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.32	95.36	-0.034%	-0.420%	9.594%	9.594%	6.70	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	86.42	86.50	-0.090%	-0.023%	10.071%	10.071%	6.73	6.55	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.31	88.36	-0.057%	0.195%	10.281%	10.281%	6.84	6.94	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.50	87.90	-0.455%	-0.344%	10.479%	10.479%	6.89	9.40	8.80

Return Price Performance			Index Price 12-Mar-2012	Previous Index Price 09-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	106.13	106.03	0.094%	0.401%	2.850%	2.850%	4.60	0.52	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	105.15	104.97	0.168%	0.185%	4.341%	4.341%	4.38	1.05	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.86	99.87	-0.014%	-0.457%	2.647%	2.647%	4.44	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.75	99.82	-0.070%	-0.194%			4.78	2.80	2.67
IE0004680173	0468017	8.25 Treas Bond 2015	114.09	114.21	-0.102%	-0.239%	10.259%	10.259%	5.16	3.01	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	102.44	102.31	0.123%	-0.176%	10.021%	10.021%	5.07	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.88	92.86	0.015%	-0.319%	12.245%	12.245%	6.18	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.19	92.16	0.034%	-0.390%	11.401%	11.401%	6.34	6.09	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.68	97.67	0.016%	-0.212%	10.804%	10.804%	6.70	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	90.48	90.52	-0.045%	0.142%	10.784%	10.784%	6.73	6.55	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.31	90.31	-0.010%	0.375%	11.387%	11.387%	6.84	6.94	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.90	93.26	-0.381%	-0.133%	11.230%	11.230%	6.89	9.40	8.80