

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 March, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Mar-2012	Previous Close Value 12-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.94	92.76	0.199%	-0.09%	8.50%	8.50%	-7.06%	5.16	4.85	6.28
All Bond Index (Return)	133.05	132.78	0.205%	0.09%	9.58%	9.58%	33.05%	5.16	4.85	6.28
Under 3 Bond Index (Clean)	97.92	97.91	0.015%	-0.32%	3.79%	3.79%	-2.08%	1.73	1.65	4.52
Under 3 Bond Index (Return)	131.94	131.91	0.027%	-0.16%	5.40%	5.40%	31.94%	1.73	1.65	4.52
Under 5 Bond Index (Clean)	101.98	101.86	0.115%	-0.22%	5.65%	5.65%	1.98%	2.44	2.33	4.78
Under 5 Bond Index (Return)	138.19	138.02	0.125%	-0.06%	6.99%	6.99%	38.19%	2.44	2.33	4.78
Under 10 Bond Index (Clean)	94.05	93.90	0.155%	-0.13%	8.24%	8.24%	-5.96%	4.68	4.41	6.16
Under 10 Bond Index (Return)	131.43	131.21	0.165%	0.05%	9.35%	9.35%	31.43%	4.68	4.41	6.16
5 Plus Bond Index (Clean)	89.94	89.72	0.250%	-0.01%	10.68%	10.68%	-10.06%	6.79	6.37	6.60
5 Plus Bond Index (Return)	132.60	132.26	0.253%	0.17%	11.58%	11.58%	32.60%	6.79	6.37	6.60
10 Plus Bond Index (Clean)	88.61	88.08	0.596%	0.25%	11.14%	11.14%	-11.39%	9.41	8.81	6.82
10 Plus Bond Index (Return)	135.03	134.27	0.562%	0.43%	11.86%	11.86%	35.03%	9.41	8.81	6.82

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	102.08	3.96	165	106.04	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.45	4.52	330	104.97	0.00	6,028	6,054	6327
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.32	0.64	58	99.96	0.00	8,327	8,271	8324
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.46	0.51	41	99.96	0.00	3,578	3,511	3529
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.63	4.70	205	114.33	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.58	4.16	330	102.74	0.00	10,224	10,079	10504
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.06	1.81	147	92.88	0.00	9,256	8,428	8596
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.90	3.24	269	92.14	0.00	7,700	6,845	7095
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.31	2.38	147	97.69	0.00	6,767	6,449	6610
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.87	4.07	330	90.94	0.00	11,852	10,296	10778
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.63	2.01	147	90.65	0.00	7,716	6,839	6994
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.03	0.00	0	88.03	5.40	8,339	7,292	7739

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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%	21.70%	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%	29.60%	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%	19.70%	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%		36.10%	15.10%					13.70%		36.60%	15.30%				
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%	14.80%				9.30%			10.30%	14.80%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%				8.60%			9.60%	13.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.30%				14.10%			15.70%	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 13-Mar-2012	Previous Index Price 12-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	102.08	102.20	-0.112%	0.022%	1.066%	1.066%	4.79	0.52	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	100.45	100.64	-0.197%	-0.167%	3.266%	3.266%	4.56	1.04	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.32	99.23	0.091%	-0.501%	6.276%	6.276%	4.39	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.46	99.25	0.207%	-0.138%			4.70	2.80	2.67
IE0004680173	0468017	8.25 Treas Bond 2015	109.63	109.42	0.193%	-0.348%	9.136%	9.136%	5.10	3.01	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	98.58	98.29	0.292%	-0.046%	9.676%	9.676%	4.99	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.06	91.08	-0.013%	-0.499%	11.265%	11.265%	6.19	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.90	88.96	-0.067%	-0.632%	10.566%	10.566%	6.35	6.09	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.31	95.32	-0.014%	-0.434%	9.579%	9.579%	6.70	6.15	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	86.87	86.42	0.518%	0.495%	10.642%	10.642%	6.65	6.55	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.63	88.31	0.371%	0.567%	10.690%	10.690%	6.78	6.94	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.03	87.50	0.597%	0.251%	11.138%	11.138%	6.82	9.41	8.81

Return Price Performance			Index Price 13-Mar-2012	Previous Index Price 12-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	106.04	106.13	-0.085%	0.316%	2.763%	2.763%	4.79	0.52	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	104.97	105.15	-0.174%	0.010%	4.160%	4.160%	4.56	1.04	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.96	99.86	0.101%	-0.356%	2.751%	2.751%	4.39	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.96	99.75	0.218%	0.023%			4.70	2.80	2.67
IE0004680173	0468017	8.25 Treas Bond 2015	114.33	114.09	0.205%	-0.034%	10.485%	10.485%	5.10	3.01	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	102.74	102.44	0.293%	0.116%	10.343%	10.343%	4.99	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.88	92.88	0.000%	-0.319%	12.245%	12.245%	6.19	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.14	92.19	-0.052%	-0.442%	11.343%	11.343%	6.35	6.09	5.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.69	97.68	0.003%	-0.209%	10.808%	10.808%	6.70	6.15	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	90.94	90.48	0.508%	0.651%	11.347%	11.347%	6.65	6.55	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.65	90.31	0.378%	0.754%	11.808%	11.808%	6.78	6.94	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.03	92.90	-5.251%	-5.377%	5.390%	5.390%	6.82	9.41	8.81