

Irish Stock Exchange Daily Bond Index Report

Thursday 15 March, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Mar-2012	Previous Close Value 14-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.87	92.93	-0.071%	-0.17%	8.41%	8.41%	-7.13%	5.12	4.82	6.29
All Bond Index (Return)	132.99	133.06	-0.056%	0.04%	9.52%	9.52%	32.99%	5.12	4.82	6.29
Under 3 Bond Index (Clean)	98.00	97.95	0.052%	-0.24%	3.87%	3.87%	-2.00%	1.72	1.64	4.48
Under 3 Bond Index (Return)	132.07	131.99	0.064%	-0.06%	5.50%	5.50%	32.07%	1.72	1.64	4.48
Under 5 Bond Index (Clean)	102.04	101.98	0.056%	-0.16%	5.71%	5.71%	2.04%	2.42	2.31	4.76
Under 5 Bond Index (Return)	138.30	138.21	0.067%	0.03%	7.08%	7.08%	38.30%	2.42	2.31	4.76
Under 10 Bond Index (Clean)	93.97	94.04	-0.078%	-0.21%	8.16%	8.16%	-6.03%	4.66	4.39	6.18
Under 10 Bond Index (Return)	131.36	131.44	-0.062%	0.00%	9.29%	9.29%	31.36%	4.66	4.39	6.18
5 Plus Bond Index (Clean)	89.79	89.93	-0.149%	-0.18%	10.50%	10.50%	-10.21%	6.76	6.34	6.63
5 Plus Bond Index (Return)	132.42	132.59	-0.130%	0.04%	11.43%	11.43%	32.42%	6.76	6.34	6.63
10 Plus Bond Index (Clean)	88.54	88.55	-0.017%	0.17%	11.05%	11.05%	-11.46%	9.40	8.80	6.83
10 Plus Bond Index (Return)	134.97	134.97	0.000%	0.38%	11.81%	11.81%	34.97%	9.40	8.80	6.83

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	102.04	4.00	167	106.05	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.64	4.55	332	105.19	0.00	6,028	6,066	6340
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.31	0.66	60	99.97	0.00	8,327	8,270	8325
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.53	0.53	43	100.06	0.00	3,578	3,561	3580
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.44	4.74	207	114.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.62	4.18	332	102.80	0.00	10,168	10,083	10511
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.91	1.84	149	92.75	0.00	9,256	8,414	8584
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.70	3.27	271	91.96	0.00	7,700	6,830	7081
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.15	2.41	149	97.56	0.00	6,767	6,438	6601
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.50	4.09	332	90.59	0.00	11,852	10,252	10737
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.82	2.04	149	90.86	0.00	7,708	6,846	7004
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.96	0.03	2	87.99	0.00	8,340	7,340	7343

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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%	34.70%	22.00%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.20%	29.50%	12.40%					10.90%	45.60%	28.90%	12.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.90%	12.70%	5.30%					4.70%	19.60%	12.40%	5.20%				
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%					13.80%		36.50%	15.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.20%				11.30%			12.50%	18.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.30%			10.30%	15.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.60%	14.00%				8.70%			9.60%	13.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.40%	22.20%				14.10%			15.60%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.30%	14.80%				9.20%			10.20%	14.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.90%				15.90%	100.00%			9.60%				15.50%	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 15-Mar-2012	Previous Index Price 14-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	102.04	102.13	-0.081%	-0.018%	1.027%	1.027%	4.77	0.51	0.49
IE0031256328	3125632	5.0 Treasury Bond 2013	100.64	100.59	0.047%	0.027%	3.467%	3.467%	4.37	1.03	0.99
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.31	99.28	0.035%	-0.511%	6.265%	6.265%	4.40	1.78	1.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.53	99.42	0.103%	-0.070%			4.68	2.79	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	109.44	109.48	-0.036%	-0.520%	8.947%	8.947%	5.14	3.00	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	98.62	98.55	0.063%	-0.010%	9.715%	9.715%	4.98	3.65	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.91	91.16	-0.272%	-0.667%	11.079%	11.079%	6.22	5.68	5.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.70	88.93	-0.268%	-0.858%	10.313%	10.313%	6.39	6.07	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.15	95.02	0.135%	-0.603%	9.393%	9.393%	6.73	6.14	5.75
IE0034074488	3407448	4.5 Treas Bnd 2020	86.50	86.89	-0.452%	0.064%	10.166%	10.166%	6.72	6.54	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.82	88.67	0.171%	0.780%	10.924%	10.924%	6.75	6.93	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.96	87.97	-0.017%	0.171%	11.050%	11.050%	6.83	9.40	8.80

Return Price Performance			Index Price 15-Mar-2012	Previous Index Price 14-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	106.05	106.10	-0.056%	0.323%	2.770%	2.770%	4.77	0.51	0.49
IE0031256328	3125632	5.0 Treasury Bond 2013	105.19	105.13	0.058%	0.222%	4.380%	4.380%	4.37	1.03	0.99
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.97	99.92	0.046%	-0.344%	2.763%	2.763%	4.40	1.78	1.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.06	99.94	0.115%	0.115%			4.68	2.79	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	114.19	114.20	-0.014%	-0.159%	10.347%	10.347%	5.14	3.00	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	102.80	102.72	0.073%	0.174%	10.407%	10.407%	4.98	3.65	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.75	92.98	-0.253%	-0.456%	12.090%	12.090%	6.22	5.68	5.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.96	92.19	-0.244%	-0.634%	11.128%	11.128%	6.39	6.07	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.56	97.41	0.148%	-0.342%	10.660%	10.660%	6.73	6.14	5.75
IE0034074488	3407448	4.5 Treas Bnd 2020	90.59	90.97	-0.418%	0.266%	10.921%	10.921%	6.72	6.54	6.13
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.86	90.70	0.183%	0.993%	12.073%	12.073%	6.75	6.93	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.99	87.99	0.000%	-5.420%	5.342%	5.342%	6.83	9.40	8.80