

Irish Stock Exchange Daily Bond Index Report

Monday 19 March, 2012

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Bond Indices Performance

Index	Close Value 19-Mar-2012	Previous Close Value 16-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	92.76	0.000%	-0.28%	8.29%	8.29%	-7.24%	5.11	4.81	6.32
All Bond Index (Return)	132.86	132.86	0.000%	-0.06%	9.41%	9.41%	32.86%	5.11	4.81	6.32
Under 3 Bond Index (Clean)	98.03	98.03	0.000%	-0.21%	3.90%	3.90%	-1.97%	1.71	1.64	4.46
Under 3 Bond Index (Return)	132.14	132.14	0.000%	-0.01%	5.55%	5.55%	32.14%	1.71	1.64	4.46
Under 5 Bond Index (Clean)	101.95	101.95	0.000%	-0.25%	5.62%	5.62%	1.95%	2.42	2.31	4.79
Under 5 Bond Index (Return)	138.20	138.20	0.000%	-0.04%	7.00%	7.00%	38.20%	2.42	2.31	4.79
Under 10 Bond Index (Clean)	93.88	93.88	0.000%	-0.30%	8.06%	8.06%	-6.12%	4.66	4.39	6.20
Under 10 Bond Index (Return)	131.26	131.26	0.000%	-0.08%	9.21%	9.21%	31.26%	4.66	4.39	6.20
5 Plus Bond Index (Clean)	89.68	89.68	0.000%	-0.31%	10.35%	10.35%	-10.32%	6.75	6.33	6.65
5 Plus Bond Index (Return)	132.27	132.27	0.000%	-0.07%	11.31%	11.31%	32.27%	6.75	6.33	6.65
10 Plus Bond Index (Clean)	88.27	88.27	0.000%	-0.13%	10.71%	10.71%	-11.73%	9.39	8.78	6.86
10 Plus Bond Index (Return)	134.58	134.58	0.000%	0.09%	11.48%	11.48%	34.58%	9.39	8.78	6.86

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	102.04	4.03	168	106.07	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.67	4.56	333	105.23	0.00	6,028	6,068	6343
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.44	0.67	61	100.10	0.00	8,327	8,280	8336
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.36	0.54	44	99.91	0.00	3,578	3,555	3575
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.26	4.77	208	114.03	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.32	4.20	333	102.51	0.00	10,168	9,997	10424
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.90	1.85	150	92.75	0.00	9,256	8,414	8585
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.67	3.28	272	91.95	0.00	7,700	6,828	7080
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.94	2.43	150	97.36	0.00	6,767	6,424	6588
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.56	4.11	333	90.67	0.00	11,852	10,260	10746
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.44	2.06	150	90.50	0.00	7,708	6,817	6975
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.69	0.04	3	87.73	0.00	8,340	7,313	7317

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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%	22.10%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.20%	29.60%	12.40%					11.00%	45.60%	29.00%	12.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.80%	12.70%	5.30%					4.70%	19.60%	12.50%	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	13.50%		35.80%	15.00%					13.70%		36.30%	15.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%				11.30%			12.50%	18.20%			
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%	13.90%				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%				14.10%			15.60%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.20%			10.20%	14.70%			
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 19-Mar-2012	Previous Index Price 16-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	102.04	0.000%	-0.021%	1.024%	1.024%	4.75	0.50	0.49
IE0031256328	3125632	5.0 Treasury Bond 2013	100.67	100.67	0.000%	0.060%	3.501%	3.501%	4.34	1.03	0.98
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.44	99.44	0.000%	-0.386%	6.399%	6.399%	4.32	1.78	1.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.36	99.36	0.000%	-0.233%			4.74	2.78	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	109.26	109.26	0.000%	-0.683%	8.769%	8.769%	5.20	3.00	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	98.32	98.32	0.000%	-0.314%	9.381%	9.381%	5.07	3.65	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.90	90.90	0.000%	-0.674%	11.070%	11.070%	6.22	5.68	5.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.67	88.67	0.000%	-0.883%	10.286%	10.286%	6.40	6.07	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.94	94.94	0.000%	-0.822%	9.152%	9.152%	6.77	6.13	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	86.56	86.56	0.000%	0.142%	10.253%	10.253%	6.71	6.53	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.44	88.44	0.000%	0.352%	10.453%	10.453%	6.82	6.92	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.69	87.69	0.000%	-0.133%	10.713%	10.713%	6.86	9.39	8.78

Return Price Performance			Index Price 19-Mar-2012	Previous Index Price 16-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	106.07	106.07	0.000%	0.342%	2.790%	2.790%	4.75	0.50	0.49
IE0031256328	3125632	5.0 Treasury Bond 2013	105.23	105.23	0.000%	0.266%	4.426%	4.426%	4.34	1.03	0.98
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.10	100.10	0.000%	-0.209%	2.902%	2.902%	4.32	1.78	1.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.91	99.91	0.000%	-0.035%			4.74	2.78	2.66
IE0004680173	0468017	8.25 Treas Bond 2015	114.03	114.03	0.000%	-0.296%	10.196%	10.196%	5.20	3.00	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	102.51	102.51	0.000%	-0.105%	10.099%	10.099%	5.07	3.65	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.75	92.75	0.000%	-0.451%	12.096%	12.096%	6.22	5.68	5.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.95	91.95	0.000%	-0.646%	11.115%	11.115%	6.40	6.07	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.36	97.36	0.000%	-0.540%	10.440%	10.440%	6.77	6.13	5.74
IE0034074488	3407448	4.5 Treas Bnd 2020	90.67	90.67	0.000%	0.354%	11.019%	11.019%	6.71	6.53	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.50	90.50	0.000%	0.588%	11.624%	11.624%	6.82	6.92	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.73	87.73	0.000%	-5.692%	5.039%	5.039%	6.86	9.39	8.78