

Irish Stock Exchange Daily Bond Index Report

Tuesday 20 March, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Mar-2012	Previous Close Value 19-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.92	92.76	0.168%	-0.12%	8.47%	8.47%	-7.08%	5.11	4.81	6.29
All Bond Index (Return)	133.15	132.86	0.218%	0.16%	9.65%	9.65%	33.15%	5.11	4.81	6.29
Under 3 Bond Index (Clean)	98.07	98.03	0.036%	-0.17%	3.94%	3.94%	-1.93%	1.71	1.64	4.44
Under 3 Bond Index (Return)	132.24	132.14	0.082%	0.07%	5.64%	5.64%	32.24%	1.71	1.64	4.44
Under 5 Bond Index (Clean)	102.09	101.95	0.135%	-0.11%	5.76%	5.76%	2.09%	2.41	2.31	4.74
Under 5 Bond Index (Return)	138.45	138.20	0.180%	0.14%	7.20%	7.20%	38.45%	2.41	2.31	4.74
Under 10 Bond Index (Clean)	94.06	93.88	0.185%	-0.12%	8.26%	8.26%	-5.94%	4.66	4.39	6.16
Under 10 Bond Index (Return)	131.57	131.26	0.234%	0.15%	9.46%	9.46%	31.57%	4.66	4.39	6.16
5 Plus Bond Index (Clean)	89.85	89.68	0.187%	-0.12%	10.56%	10.56%	-10.15%	6.75	6.33	6.62
5 Plus Bond Index (Return)	132.59	132.27	0.241%	0.17%	11.58%	11.58%	32.59%	6.75	6.33	6.62
10 Plus Bond Index (Clean)	88.28	88.27	0.008%	-0.13%	10.72%	10.72%	-11.73%	9.38	8.78	6.86
10 Plus Bond Index (Return)	134.68	134.58	0.077%	0.17%	11.57%	11.57%	34.68%	9.38	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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.05	4.12	172	106.17	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.75	4.62	337	105.36	0.00	6,028	6,072	6351
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.45	0.71	65	100.16	0.00	8,327	8,281	8340
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.40	0.59	48	99.99	0.00	3,530	3,556	3577
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.10	4.86	212	114.96	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.63	4.25	337	102.87	0.00	10,168	10,029	10460
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	1.90	154	92.97	0.00	9,256	8,429	8605
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.09	3.33	276	92.41	0.00	7,700	6,860	7116
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.17	2.49	154	97.66	0.00	6,767	6,440	6608
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.61	4.16	337	90.76	0.00	11,852	10,265	10757
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.67	2.11	154	90.78	0.00	7,713	6,835	6997
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.70	0.10	7	87.80	0.00	8,285	7,314	7322

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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%	12.40%	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	13.50%		35.90%	15.00%					13.70%		36.40%	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	9.30%			10.30%	14.90%				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	13.90%			15.40%	22.20%				14.10%			15.60%	22.70%				
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	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%				15.40%	100.00%			
									100%	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 20-Mar-2012	Previous Index Price 19-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	102.05	102.04	0.007%	-0.014%	1.031%	1.031%	4.72	0.50	0.49
IE0031256328	3125632	5.0 Treasury Bond 2013	100.75	100.67	0.072%	0.131%	3.575%	3.575%	4.27	1.02	0.98
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.45	99.44	0.010%	-0.376%	6.410%	6.410%	4.32	1.78	1.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.40	99.36	0.032%	-0.201%			4.72	2.78	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	110.10	109.26	0.770%	0.082%	9.606%	9.606%	4.94	2.99	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	98.63	98.32	0.315%	0.000%	9.726%	9.726%	4.98	3.65	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	90.90	0.184%	-0.492%	11.274%	11.274%	6.19	5.68	5.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.09	88.67	0.465%	-0.423%	10.798%	10.798%	6.32	6.07	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.17	94.94	0.248%	-0.577%	9.422%	9.422%	6.73	6.13	5.75
IE0034074488	3407448	4.5 Treas Bnd 2020	86.61	86.56	0.049%	0.191%	10.307%	10.307%	6.70	6.53	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.67	88.44	0.257%	0.609%	10.736%	10.736%	6.78	6.92	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.70	87.69	0.008%	-0.125%	10.722%	10.722%	6.86	9.38	8.78

Return Price Performance			Index Price 20-Mar-2012	Previous Index Price 19-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	106.17	106.07	0.097%	0.440%	2.890%	2.890%	4.72	0.50	0.49
IE0031256328	3125632	5.0 Treasury Bond 2013	105.36	105.23	0.121%	0.387%	4.552%	4.552%	4.27	1.02	0.98
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.16	100.10	0.054%	-0.156%	2.957%	2.957%	4.32	1.78	1.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.99	99.91	0.082%	0.047%			4.72	2.78	2.65
IE0004680173	0468017	8.25 Treas Bond 2015	114.96	114.03	0.817%	0.519%	11.097%	11.097%	4.94	2.99	2.85
IE0006857530	0685753	4.6 Treas Bond 2016	102.87	102.51	0.351%	0.246%	10.486%	10.486%	4.98	3.65	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.97	92.75	0.234%	-0.218%	12.359%	12.359%	6.19	5.68	5.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.41	91.95	0.501%	-0.148%	11.672%	11.672%	6.32	6.07	5.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.66	97.36	0.308%	-0.234%	10.781%	10.781%	6.73	6.13	5.75
IE0034074488	3407448	4.5 Treas Bnd 2020	90.76	90.67	0.101%	0.456%	11.132%	11.132%	6.70	6.53	6.12
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.78	90.50	0.313%	0.903%	11.973%	11.973%	6.78	6.92	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.80	87.73	0.076%	-5.620%	5.120%	5.120%	6.86	9.38	8.78