

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 March, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Mar-2012	Previous Close Value 26-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.13	93.05	0.082%	0.11%	8.72%	8.72%	-6.87%	5.10	4.80	6.25
All Bond Index (Return)	133.57	133.44	0.093%	0.47%	10.00%	10.00%	33.57%	5.10	4.80	6.25
Under 3 Bond Index (Clean)	98.10	98.04	0.064%	-0.13%	3.98%	3.98%	-1.90%	1.69	1.62	4.41
Under 3 Bond Index (Return)	132.40	132.31	0.075%	0.19%	5.77%	5.77%	32.40%	1.69	1.62	4.41
Under 5 Bond Index (Clean)	102.13	102.14	-0.013%	-0.08%	5.80%	5.80%	2.13%	2.39	2.29	4.72
Under 5 Bond Index (Return)	138.62	138.62	0.000%	0.26%	7.33%	7.33%	38.62%	2.39	2.29	4.72
Under 10 Bond Index (Clean)	94.25	94.17	0.085%	0.09%	8.48%	8.48%	-5.75%	4.65	4.38	6.12
Under 10 Bond Index (Return)	131.95	131.83	0.096%	0.45%	9.78%	9.78%	31.95%	4.65	4.38	6.12
5 Plus Bond Index (Clean)	90.15	90.03	0.138%	0.22%	10.94%	10.94%	-9.85%	6.73	6.32	6.57
5 Plus Bond Index (Return)	133.17	132.97	0.149%	0.60%	12.06%	12.06%	33.17%	6.73	6.32	6.57
10 Plus Bond Index (Clean)	88.62	88.58	0.045%	0.26%	11.15%	11.15%	-11.38%	9.37	8.77	6.82
10 Plus Bond Index (Return)	135.37	135.28	0.062%	0.68%	12.14%	12.14%	35.37%	9.37	8.77	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	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.05	4.29	179	106.34	0.00	18	19	20
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.93	4.71	344	105.65	0.00	6,028	6,084	6368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.33	0.79	72	100.11	0.00	8,327	8,271	8337
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.55	0.68	55	100.23	0.00	3,530	3,514	3538
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.04	5.02	219	115.06	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.66	4.34	344	102.99	0.00	10,168	10,032	10472
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.33	1.99	161	93.32	0.00	9,256	8,453	8637
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.36	3.41	283	92.77	0.00	7,700	6,881	7143
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.48	2.60	161	98.08	0.00	6,767	6,461	6637
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.98	4.24	344	91.22	0.00	11,852	10,309	10812
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.91	2.21	161	91.11	0.00	7,722	6,865	7035
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.04	0.21	14	88.25	0.00	8,285	7,294	7311

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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%	21.80%	9.10%					8.30%	34.90%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.10%	46.20%	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	13.50%		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%				9.40%			10.40%	15.00%			
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%				14.20%			15.70%	22.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.80%				9.20%			10.20%	14.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			9.60%				15.40%	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 27-Mar-2012	Previous Index Price 26-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	101.99	0.054%	-0.015%	1.030%	1.030%	4.58	0.48	0.47
IE0031256328	3125632	5.0 Treasury Bond 2013	100.93	100.83	0.102%	0.318%	3.768%	3.768%	4.07	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.33	99.28	0.050%	-0.496%	6.281%	6.281%	4.39	1.76	1.68
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.55	99.52	0.033%	-0.042%			4.67	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	110.04	110.00	0.035%	0.025%	9.545%	9.545%	4.94	2.97	2.83
IE0006857530	0685753	4.6 Treas Bond 2016	98.66	98.80	-0.150%	0.030%	9.759%	9.759%	4.97	3.63	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.33	91.25	0.084%	-0.208%	11.592%	11.592%	6.14	5.66	5.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.36	89.03	0.367%	-0.115%	11.140%	11.140%	6.27	6.05	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.48	95.32	0.165%	-0.256%	9.775%	9.775%	6.67	6.12	5.73
IE0034074488	3407448	4.5 Treas Bnd 2020	86.98	86.81	0.192%	0.625%	10.784%	10.784%	6.64	6.52	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.91	88.94	-0.034%	0.879%	11.034%	11.034%	6.74	6.90	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.04	88.00	0.045%	0.265%	11.155%	11.155%	6.82	9.37	8.77

Return Price Performance			Index Price 27-Mar-2012	Previous Index Price 26-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	106.34	106.26	0.074%	0.598%	3.052%	3.052%	4.58	0.48	0.47
IE0031256328	3125632	5.0 Treasury Bond 2013	105.65	105.53	0.110%	0.657%	4.834%	4.834%	4.07	1.01	0.97
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.11	100.05	0.061%	-0.198%	2.913%	2.913%	4.39	1.76	1.68
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.23	100.19	0.045%	0.291%			4.67	2.76	2.64
IE0004680173	0468017	8.25 Treas Bond 2015	115.06	115.00	0.053%	0.606%	11.193%	11.193%	4.94	2.97	2.83
IE0006857530	0685753	4.6 Treas Bond 2016	102.99	103.13	-0.131%	0.361%	10.612%	10.612%	4.97	3.63	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.32	93.23	0.097%	0.153%	12.777%	12.777%	6.14	5.66	5.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.77	92.43	0.368%	0.241%	12.107%	12.107%	6.27	6.05	5.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.08	97.91	0.177%	0.195%	11.257%	11.257%	6.67	6.12	5.73
IE0034074488	3407448	4.5 Treas Bnd 2020	91.22	91.04	0.198%	0.966%	11.696%	11.696%	6.64	6.52	6.11
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.11	91.13	-0.018%	1.273%	12.384%	12.384%	6.74	6.90	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.25	88.19	0.062%	-5.140%	5.654%	5.654%	6.82	9.37	8.77