

Irish Stock Exchange Weekly Bond Index Report

Friday 2 March, 2012

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Bond Indices Performance

Index	Close Value 2-Mar-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 24-Feb-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	92.81	-0.49%	-0.24%	8.77%	8.77%	-7.19%	5.12	4.82	6.30
All Bond Index (Return)	132.67	-0.38%	-0.20%	9.79%	9.79%	32.67%	5.12	4.82	6.30
Under 3 Bond Index (Clean)	97.84	-0.70%	-0.40%	3.74%	3.74%	-2.16%	1.75	1.68	4.57
Under 3 Bond Index (Return)	131.66	-0.60%	-0.37%	5.30%	5.30%	31.66%	1.75	1.68	4.57
Under 5 Bond Index (Clean)	101.92	-0.66%	-0.28%	5.88%	5.88%	1.92%	2.47	2.35	4.81
Under 5 Bond Index (Return)	137.92	-0.56%	-0.25%	7.17%	7.17%	37.92%	2.47	2.35	4.81
Under 10 Bond Index (Clean)	93.90	-0.55%	-0.28%	8.46%	8.46%	-6.10%	4.70	4.43	6.19
Under 10 Bond Index (Return)	131.04	-0.44%	-0.25%	9.50%	9.50%	31.04%	4.70	4.43	6.19
5 Plus Bond Index (Clean)	89.77	-0.39%	-0.21%	11.00%	11.00%	-10.23%	6.73	6.31	6.63
5 Plus Bond Index (Return)	132.14	-0.27%	-0.17%	11.85%	11.85%	32.14%	6.73	6.31	6.63
10 Plus Bond Index (Clean)	88.55	0.04%	0.19%	12.01%	12.01%	-11.45%	8.89	8.32	6.82
10 Plus Bond Index (Return)	134.73	0.14%	0.21%	12.65%	12.65%	34.73%	8.89	8.32	6.82

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	99.97	3.88	363	103.85	0.00	5,545	5,543	5758
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.10	3.69	154	105.79	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.15	4.37	319	104.52	0.00	6,028	6,037	6300
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.40	0.52	47	99.91	0.00	8,327	8,277	8320
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.34	0.37	30	99.71	0.00	3,530	3,507	3520
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.62	4.45	194	114.07	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.55	4.02	319	102.57	0.00	10,300	10,151	10565
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	1.68	136	92.74	0.00	9,256	8,429	8584
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.26	3.11	258	92.37	0.00	7,700	6,873	7112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.38	2.20	136	97.58	0.00	6,767	6,454	6603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.15	3.93	319	90.08	0.00	11,852	10,211	10677
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.22	1.86	136	90.09	0.00	7,714	6,806	6950
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.97	5.25	355	93.22	0.00	8,284	7,287	7722

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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			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	No	No	No	No	No	No															
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%	33.80%	21.60%	9.00%					8.20%	34.70%	21.90%	9.20%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	29.60%	12.40%					10.90%	45.80%	29.00%	12.10%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.70%	12.50%	5.30%					4.60%	19.40%	12.20%	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	13.70%		36.30%	15.20%					13.80%		36.80%	15.40%			
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	9.30%			10.30%	14.90%				9.30%			10.40%	14.90%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%				8.60%			9.60%	13.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%				14.00%			15.60%	22.40%		
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.10%			10.10%	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Mar-2012	Week to Date 24-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	99.97	0.07%	-0.06%	0.07%	0.07%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.10	0.08%	0.04%	0.82%	0.82%	4.92	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	100.15	-0.69%	-0.46%	3.19%	3.19%	4.85	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.40	-0.64%	-0.42%	6.34%	6.34%	4.34	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.34	-0.85%	-0.26%			4.74	2.82	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	109.62	-0.62%	-0.35%	9.55%	9.55%	5.12	3.04	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	98.55	-0.59%	-0.08%	10.62%	10.62%	5.00	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	-0.59%	-0.49%	11.91%	11.91%	6.18	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.26	-0.28%	-0.23%	11.83%	11.83%	6.28	6.12	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.38	-0.37%	-0.36%	9.91%	9.91%	6.69	6.18	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	86.15	-0.70%	-0.34%	10.29%	10.29%	6.77	6.57	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.22	-0.24%	0.10%	10.09%	10.09%	6.85	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.97	0.03%	0.19%	12.01%	12.01%	6.82	8.89	8.32

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Mar-2012	Week to Date 24-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.85	0.14%	-0.03%	0.79%	0.79%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.79	0.24%	0.08%	2.43%	2.43%	4.92	0.54	0.53
IE0031256328	3125632	5.0 Treasury Bond 2013	104.52	-0.57%	-0.41%	4.04%	4.04%	4.85	1.07	1.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.91	-0.56%	-0.40%	2.77%	2.77%	4.34	1.82	1.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.71	-0.76%	-0.23%			4.74	2.82	2.70
IE0004680173	0468017	8.25 Treas Bond 2015	114.07	-0.43%	-0.26%	10.82%	10.82%	5.12	3.04	2.89
IE0006857530	0685753	4.6 Treas Bond 2016	102.57	-0.48%	-0.05%	11.22%	11.22%	5.00	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.74	-0.49%	-0.46%	12.84%	12.84%	6.18	5.72	5.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.37	-0.18%	-0.20%	12.53%	12.53%	6.28	6.12	5.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.58	-0.24%	-0.32%	11.07%	11.07%	6.69	6.18	5.79
IE0034074488	3407448	4.5 Treas Bnd 2020	90.08	-0.58%	-0.29%	10.96%	10.96%	6.77	6.57	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.09	-0.13%	0.13%	11.16%	11.16%	6.85	6.96	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.22	0.14%	0.21%	12.65%	12.65%	6.82	8.89	8.32