

Irish Stock Exchange Weekly Bond Index Report

Friday 9 March, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 9-Mar-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 2-Mar-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	92.81	0.00%	-0.23%	8.34%	8.34%	-7.19%	5.16	4.86	6.31
All Bond Index (Return)	132.80	0.10%	-0.10%	9.37%	9.37%	32.80%	5.16	4.86	6.31
Under 3 Bond Index (Clean)	97.91	0.07%	-0.33%	3.77%	3.77%	-2.09%	1.73	1.66	4.53
Under 3 Bond Index (Return)	131.86	0.15%	-0.22%	5.33%	5.33%	31.86%	1.73	1.66	4.53
Under 5 Bond Index (Clean)	101.83	-0.08%	-0.37%	5.49%	5.49%	1.83%	2.44	2.33	4.84
Under 5 Bond Index (Return)	137.92	0.00%	-0.25%	6.78%	6.78%	37.92%	2.44	2.33	4.84
Under 10 Bond Index (Clean)	93.91	0.01%	-0.27%	8.09%	8.09%	-6.09%	4.68	4.41	6.19
Under 10 Bond Index (Return)	131.18	0.10%	-0.14%	9.14%	9.14%	31.18%	4.68	4.41	6.19
5 Plus Bond Index (Clean)	89.82	0.05%	-0.15%	10.52%	10.52%	-10.18%	6.80	6.38	6.62
5 Plus Bond Index (Return)	132.35	0.15%	-0.02%	11.37%	11.37%	32.35%	6.80	6.38	6.62
10 Plus Bond Index (Clean)	88.49	-0.07%	0.11%	10.98%	10.98%	-11.52%	9.41	8.81	6.83
10 Plus Bond Index (Return)	134.79	0.04%	0.25%	11.66%	11.66%	34.79%	9.41	8.81	6.83

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
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.17	3.86	161	106.03	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.51	4.47	326	104.97	0.00	6,028	6,058	6327
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	99.28	0.59	54	99.87	0.00	8,327	8,267	8316
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.36	0.46	37	99.82	0.00	3,530	3,507	3523
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.60	4.61	201	114.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.21	4.11	326	102.31	0.00	10,224	10,041	10461
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.10	1.76	143	92.86	0.00	9,256	8,432	8595
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.96	3.20	265	92.16	0.00	7,700	6,850	7096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.36	2.31	143	97.67	0.00	6,767	6,452	6609
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.50	4.02	326	90.52	0.00	11,852	10,252	10728
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.36	1.96	143	90.31	0.00	7,716	6,818	6969
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.90	5.36	362	93.26	0.00	8,284	7,282	7726

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	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%		
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.20%	33.90%	21.70%	9.10%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.30%	29.60%	12.40%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.60%	12.60%	5.30%		
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	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%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.70%	14.00%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			15.40%	22.20%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	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%
									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 09-Mar-2012	Week to Date 2-Mar-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.17	0.06%	0.11%	1.15%	1.15%	4.67	0.53	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	100.51	0.35%	-0.10%	3.33%	3.33%	4.51	1.05	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.28	-0.12%	-0.54%	6.23%	6.23%	4.41	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.36	0.02%	-0.24%			4.74	2.80	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	109.60	-0.02%	-0.37%	9.11%	9.11%	5.11	3.02	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	98.21	-0.35%	-0.43%	9.26%	9.26%	5.09	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.10	0.03%	-0.46%	11.31%	11.31%	6.18	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.96	-0.33%	-0.56%	10.65%	10.65%	6.34	6.09	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.36	-0.02%	-0.39%	9.63%	9.63%	6.69	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	86.50	0.40%	0.07%	10.17%	10.17%	6.71	6.56	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.36	0.15%	0.25%	10.34%	10.34%	6.83	6.94	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.90	-0.07%	0.11%	10.98%	10.98%	6.83	9.41	8.81

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Mar-2012	Week to Date 2-Mar-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	106.03	0.22%	0.31%	2.75%	2.75%	4.67	0.53	0.51
IE0031256328	3125632	5.0 Treasury Bond 2013	104.97	0.43%	0.02%	4.17%	4.17%	4.51	1.05	1.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.87	-0.04%	-0.44%	2.66%	2.66%	4.41	1.80	1.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.82	0.11%	-0.12%			4.74	2.80	2.68
IE0004680173	0468017	8.25 Treas Bond 2015	114.21	0.12%	-0.14%	10.37%	10.37%	5.11	3.02	2.87
IE0006857530	0685753	4.6 Treas Bond 2016	102.31	-0.25%	-0.30%	9.89%	9.89%	5.09	3.67	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.86	0.13%	-0.33%	12.23%	12.23%	6.18	5.70	5.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.16	-0.23%	-0.42%	11.36%	11.36%	6.34	6.09	5.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.67	0.09%	-0.23%	10.79%	10.79%	6.69	6.16	5.77
IE0034074488	3407448	4.5 Treas Bnd 2020	90.52	0.48%	0.19%	10.83%	10.83%	6.71	6.56	6.14
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.31	0.25%	0.38%	11.40%	11.40%	6.83	6.94	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.26	0.04%	0.25%	11.66%	11.66%	6.83	9.41	8.81