

# Irish Stock Exchange Daily Bond Index Report

Monday 2 April, 2012

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 02-Apr-2012	Previous Close Value 30-Mar-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.94	93.00	-0.070%	-0.07%	-0.07%	8.49%	-7.06%	5.24	4.93	6.33
All Bond Index (Return)	133.41	133.44	-0.026%	-0.03%	-0.03%	9.87%	33.41%	5.24	4.93	6.33
Under 3 Bond Index (Clean)	97.82	97.90	-0.082%	-0.08%	-0.08%	3.68%	-2.18%	1.67	1.60	4.59
Under 3 Bond Index (Return)	132.12	132.18	-0.045%	-0.04%	-0.04%	5.54%	32.12%	1.67	1.60	4.59
Under 5 Bond Index (Clean)	101.91	102.01	-0.098%	-0.10%	-0.10%	5.57%	1.91%	2.38	2.27	4.82
Under 5 Bond Index (Return)	138.42	138.50	-0.059%	-0.06%	-0.06%	7.17%	38.42%	2.38	2.27	4.82
Under 10 Bond Index (Clean)	94.10	94.10	-0.001%	0.00%	0.00%	8.30%	-5.90%	4.63	4.36	6.16
Under 10 Bond Index (Return)	131.85	131.80	0.039%	0.04%	0.04%	9.69%	31.85%	4.63	4.36	6.16
5 Plus Bond Index (Clean)	89.97	90.02	-0.053%	-0.05%	-0.05%	10.72%	-10.03%	6.87	6.45	6.62
5 Plus Bond Index (Return)	133.03	133.04	-0.008%	-0.01%	-0.01%	11.94%	33.03%	6.87	6.45	6.62
10 Plus Bond Index (Clean)	88.28	88.73	-0.511%	-0.51%	-0.51%	10.73%	-11.72%	9.35	8.75	6.86
10 Plus Bond Index (Return)	134.98	135.61	-0.459%	-0.46%	-0.46%	11.82%	34.98%	9.35	8.75	6.86

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.98	0.07	3	102.05	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.00	4.80	350	105.80	0.00	6,028	6,088	6377
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.73	0.86	78	99.59	0.00	8,327	8,222	8293
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.38	0.75	61	100.13	0.00	3,535	3,513	3539
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.54	5.13	224	114.67	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.57	4.41	350	102.98	0.00	10,168	10,023	10471
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.18	2.06	167	93.23	0.00	9,256	8,439	8629
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.09	3.48	289	92.57	0.00	7,700	6,860	7128
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.55	2.70	167	98.25	0.00	6,767	6,465	6648
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.68	4.32	350	90.99	0.00	11,852	10,273	10785
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.13	2.29	167	91.42	0.00	7,708	6,870	7046
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.70	0.30	20	88.00	0.00	11,750	10,301	10335

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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	7.90%	34.10%	21.80%	9.10%					8.00%	35.00%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	46.10%	29.50%	12.30%					10.50%	45.50%	28.90%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.70%	12.60%	5.30%					4.50%	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	13.00%		36.00%	15.00%					13.20%		36.50%	15.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%				10.90%			12.50%	17.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				9.00%			10.30%	14.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.10%				8.40%			9.60%	13.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.90%				13.60%			15.60%	21.30%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%				8.90%			10.20%	13.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.90%	100.00%			13.00%				20.40%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 02-Apr-2012	Previous Index Price 30-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	101.98	101.90	0.082%	0.082%	0.082%	0.967%	4.58	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	101.00	100.90	0.096%	0.096%	0.096%	3.837%	3.99	0.99	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.73	98.95	-0.219%	-0.219%	-0.219%	5.648%	4.75	1.74	1.66
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.38	99.44	-0.068%	-0.068%	-0.068%		4.73	2.74	2.62
IE0004680173	0468017	8.25 Treas Bond 2015	109.54	109.67	-0.122%	-0.122%	-0.122%	9.043%	5.08	2.96	2.82
IE0006857530	0685753	4.6 Treas Bond 2016	98.57	98.69	-0.127%	-0.127%	-0.127%	9.659%	5.00	3.61	3.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.18	91.09	0.090%	0.090%	0.090%	11.402%	6.18	5.64	5.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.09	89.21	-0.135%	-0.135%	-0.135%	10.802%	6.33	6.03	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.55	95.29	0.273%	0.273%	0.273%	9.855%	6.66	6.10	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	86.68	86.81	-0.152%	-0.152%	-0.152%	10.400%	6.70	6.50	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.13	88.79	0.383%	0.383%	0.383%	11.308%	6.71	6.89	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.70	88.15	-0.510%	-0.510%	-0.510%	10.728%	6.86	9.35	8.75

Return Price Performance			Index Price 02-Apr-2012	Previous Index Price 30-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	101.90	0.153%	0.153%	0.153%	-1.098%	4.58	0.49	0.48
IE0031256328	3125632	5.0 Treasury Bond 2013	105.80	105.66	0.132%	0.132%	0.132%	4.982%	3.99	0.99	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.59	99.77	-0.185%	-0.185%	-0.185%	2.372%	4.75	1.74	1.66
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.13	100.16	-0.031%	-0.031%	-0.031%		4.73	2.74	2.62
IE0004680173	0468017	8.25 Treas Bond 2015	114.67	114.76	-0.078%	-0.078%	-0.078%	10.816%	5.08	2.96	2.82
IE0006857530	0685753	4.6 Treas Bond 2016	102.98	103.06	-0.084%	-0.084%	-0.084%	10.597%	5.00	3.61	3.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.23	93.11	0.129%	0.129%	0.129%	12.679%	6.18	5.64	5.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.57	92.66	-0.091%	-0.091%	-0.091%	11.864%	6.33	6.03	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.25	97.94	0.314%	0.314%	0.314%	11.446%	6.66	6.10	5.72
IE0034074488	3407448	4.5 Treas Bnd 2020	90.99	91.09	-0.104%	-0.104%	-0.104%	11.417%	6.70	6.50	6.09
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.42	91.03	0.419%	0.419%	0.419%	12.756%	6.71	6.89	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.00	88.40	-0.459%	-0.459%	-0.459%	5.355%	6.86	9.35	8.75