

# Irish Stock Exchange Daily Bond Index Report

Wednesday 4 April, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 04-Apr-2012	Previous Close Value 03-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.92	92.93	-0.018%	-0.09%	-0.09%	8.47%	-7.08%	5.23	4.92	6.34
All Bond Index (Return)	133.41	133.42	-0.004%	-0.02%	-0.02%	9.87%	33.41%	5.23	4.92	6.34
Under 3 Bond Index (Clean)	97.79	97.84	-0.044%	-0.11%	-0.11%	3.65%	-2.21%	1.66	1.58	4.61
Under 3 Bond Index (Return)	132.11	132.15	-0.031%	-0.05%	-0.05%	5.53%	32.11%	1.66	1.58	4.61
Under 5 Bond Index (Clean)	101.72	101.77	-0.047%	-0.28%	-0.28%	5.38%	1.72%	2.36	2.25	4.90
Under 5 Bond Index (Return)	138.21	138.25	-0.034%	-0.21%	-0.21%	7.01%	38.21%	2.36	2.25	4.90
Under 10 Bond Index (Clean)	94.01	94.07	-0.056%	-0.09%	-0.09%	8.21%	-5.99%	4.61	4.34	6.19
Under 10 Bond Index (Return)	131.77	131.82	-0.042%	-0.02%	-0.02%	9.63%	31.77%	4.61	4.34	6.19
5 Plus Bond Index (Clean)	90.03	90.04	-0.002%	0.01%	0.01%	10.79%	-9.97%	6.86	6.43	6.62
5 Plus Bond Index (Return)	133.15	133.13	0.012%	0.09%	0.09%	12.05%	33.15%	6.86	6.43	6.62
10 Plus Bond Index (Clean)	88.64	88.43	0.227%	-0.11%	-0.11%	11.17%	-11.37%	9.34	8.74	6.82
10 Plus Bond Index (Return)	135.57	135.24	0.244%	-0.03%	-0.03%	12.31%	35.57%	9.34	8.74	6.82

## 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	101.82	0.12	5	101.94	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.88	4.82	352	105.70	0.00	6,028	6,080	6371
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.82	0.88	80	99.69	0.00	8,327	8,229	8302
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.24	0.78	63	100.01	0.00	3,580	3,553	3580
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.21	5.18	226	114.39	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.11	4.44	352	102.55	0.00	10,168	9,977	10428
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.13	2.08	169	93.22	0.00	9,256	8,435	8628
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.12	3.51	291	92.63	0.00	7,700	6,863	7133
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.55	2.73	169	98.28	0.00	6,767	6,465	6650
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.71	4.34	352	91.05	0.00	11,852	10,277	10792
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.99	2.32	169	91.30	0.00	7,708	6,859	7037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.05	0.33	22	88.38	0.00	11,750	10,347	10385

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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%	34.00%	21.80%	9.10%					8.00%	34.90%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	46.00%	29.50%	12.30%					10.50%	45.40%	28.90%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.90%	12.70%	5.30%					4.50%	19.60%	12.50%	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	12.90%		35.80%	14.90%					13.10%		36.30%	15.10%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%				10.90%			12.50%	17.00%			
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%			15.70%	21.30%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				8.90%			10.20%	13.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%					21.00%	100.00%		13.10%					20.50%	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>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 04-Apr-2012	Previous Index Price 03-Apr-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.82	101.86	-0.035%	-0.077%	-0.077%	0.807%	4.78	0.47	0.46
IE0031256328	3125632	5.0 Treasury Bond 2013	100.88	100.94	-0.059%	-0.028%	-0.028%	3.708%	4.10	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.82	98.82	0.000%	-0.133%	-0.133%	5.739%	4.71	1.72	1.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.24	99.36	-0.121%	-0.209%	-0.209%		4.79	2.73	2.60
IE0004680173	0468017	8.25 Treas Bond 2015	109.21	109.24	-0.027%	-0.420%	-0.420%	8.718%	5.17	2.94	2.80
IE0006857530	0685753	4.6 Treas Bond 2016	98.11	98.17	-0.053%	-0.585%	-0.585%	9.156%	5.13	3.59	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.13	91.13	0.003%	0.044%	0.044%	11.351%	6.19	5.63	5.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.12	89.16	-0.036%	-0.095%	-0.095%	10.845%	6.33	6.02	5.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.55	95.46	0.089%	0.268%	0.268%	9.850%	6.66	6.08	5.70
IE0034074488	3407448	4.5 Treas Bnd 2020	86.71	86.82	-0.121%	-0.115%	-0.115%	10.440%	6.70	6.48	6.07
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.99	89.19	-0.230%	0.222%	0.222%	11.130%	6.74	6.87	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.05	87.85	0.228%	-0.110%	-0.110%	11.174%	6.82	9.34	8.74

Return Price Performance			Index Price 04-Apr-2012	Previous Index Price 03-Apr-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.94	101.95	-0.012%	0.041%	0.041%	-1.208%	4.78	0.47	0.46
IE0031256328	3125632	5.0 Treasury Bond 2013	105.70	105.74	-0.044%	0.039%	0.039%	4.885%	4.10	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.69	99.68	0.011%	-0.078%	-0.078%	2.481%	4.71	1.72	1.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.01	100.12	-0.107%	-0.146%	-0.146%		4.79	2.73	2.60
IE0004680173	0468017	8.25 Treas Bond 2015	114.39	114.40	-0.006%	-0.322%	-0.322%	10.544%	5.17	2.94	2.80
IE0006857530	0685753	4.6 Treas Bond 2016	102.55	102.59	-0.039%	-0.499%	-0.499%	10.139%	5.13	3.59	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.22	93.20	0.016%	0.110%	0.110%	12.657%	6.19	5.63	5.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.63	92.65	-0.023%	-0.027%	-0.027%	11.936%	6.33	6.02	5.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.28	98.18	0.103%	0.343%	0.343%	11.478%	6.66	6.08	5.70
IE0034074488	3407448	4.5 Treas Bnd 2020	91.05	91.14	-0.101%	-0.042%	-0.042%	11.487%	6.70	6.48	6.07
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.30	91.49	-0.209%	0.292%	0.292%	12.615%	6.74	6.87	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.38	88.16	0.244%	-0.027%	-0.027%	5.813%	6.82	9.34	8.74