

Irish Stock Exchange Daily Bond Index Report

Thursday 5 April, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Apr-2012	Previous Close Value 04-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.85	92.92	-0.073%	-0.17%	-0.17%	8.39%	-7.15%	5.23	4.92	6.35
All Bond Index (Return)	133.34	133.41	-0.057%	-0.08%	-0.08%	9.81%	33.34%	5.23	4.92	6.35
Under 3 Bond Index (Clean)	97.73	97.79	-0.060%	-0.17%	-0.17%	3.59%	-2.27%	1.65	1.58	4.65
Under 3 Bond Index (Return)	132.05	132.11	-0.046%	-0.10%	-0.10%	5.49%	32.05%	1.65	1.58	4.65
Under 5 Bond Index (Clean)	101.66	101.72	-0.062%	-0.34%	-0.34%	5.31%	1.66%	2.36	2.25	4.92
Under 5 Bond Index (Return)	138.14	138.21	-0.047%	-0.26%	-0.26%	6.96%	38.14%	2.36	2.25	4.92
Under 10 Bond Index (Clean)	93.88	94.01	-0.144%	-0.23%	-0.23%	8.05%	-6.12%	4.61	4.34	6.22
Under 10 Bond Index (Return)	131.60	131.77	-0.126%	-0.15%	-0.15%	9.49%	31.60%	4.61	4.34	6.22
5 Plus Bond Index (Clean)	89.96	90.03	-0.079%	-0.07%	-0.07%	10.70%	-10.04%	6.86	6.43	6.63
5 Plus Bond Index (Return)	133.07	133.15	-0.062%	0.02%	0.02%	11.98%	33.07%	6.86	6.43	6.63
10 Plus Bond Index (Clean)	88.98	88.64	0.386%	0.27%	0.27%	11.60%	-11.02%	9.35	8.75	6.78
10 Plus Bond Index (Return)	136.11	135.57	0.402%	0.37%	0.37%	12.76%	36.11%	9.35	8.75	6.78

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	101.81	0.14	6	101.95	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.87	4.84	353	105.70	0.00	6,028	6,080	6371
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.69	0.89	81	99.58	0.00	8,327	8,218	8292
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.25	0.79	64	100.04	0.00	3,580	3,553	3581
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.10	5.20	227	114.30	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.05	4.45	353	102.50	0.00	10,168	9,970	10423
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.97	2.10	170	93.07	0.00	9,256	8,420	8614
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.91	3.52	292	92.43	0.00	7,700	6,846	7117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.35	2.75	170	98.09	0.00	6,767	6,452	6638
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.57	4.35	353	90.92	0.00	11,852	10,260	10776
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.76	2.33	170	91.09	0.00	7,708	6,842	7021
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.39	0.34	23	88.73	0.00	11,747	10,386	10426

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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%	9.30%				
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%	12.80%	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%	15.00%					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%			15.60%	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	13.50%					21.10%	100.00%		13.20%					20.60%	100.00%	
									100%	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 05-Apr-2012	Previous Index Price 04-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	101.81	101.82	-0.013%	-0.089%	-0.089%	0.794%	4.78	0.47	0.46
IE0031256328	3125632	5.0 Treasury Bond 2013	100.87	100.88	-0.010%	-0.038%	-0.038%	3.698%	4.11	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.69	98.82	-0.130%	-0.263%	-0.263%	5.602%	4.78	1.72	1.64
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.25	99.24	0.015%	-0.194%	-0.194%		4.78	2.73	2.60
IE0004680173	0468017	8.25 Treas Bond 2015	109.10	109.21	-0.105%	-0.525%	-0.525%	8.603%	5.21	2.94	2.79
IE0006857530	0685753	4.6 Treas Bond 2016	98.05	98.11	-0.064%	-0.648%	-0.648%	9.086%	5.15	3.59	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.97	91.13	-0.179%	-0.135%	-0.135%	11.152%	6.22	5.62	5.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.91	89.12	-0.239%	-0.334%	-0.334%	10.580%	6.37	6.01	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.35	95.55	-0.209%	0.058%	0.058%	9.620%	6.70	6.08	5.70
IE0034074488	3407448	4.5 Treas Bnd 2020	86.57	86.71	-0.164%	-0.279%	-0.279%	10.259%	6.72	6.48	6.07
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.76	88.99	-0.249%	-0.028%	-0.028%	10.853%	6.77	6.87	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.39	88.05	0.386%	0.276%	0.276%	11.603%	6.78	9.35	8.75

Return Price Performance			Index Price 05-Apr-2012	Previous Index Price 04-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	101.95	101.94	0.011%	0.052%	0.052%	-1.198%	4.78	0.47	0.46
IE0031256328	3125632	5.0 Treasury Bond 2013	105.70	105.70	0.004%	0.043%	0.043%	4.889%	4.11	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.58	99.69	-0.116%	-0.194%	-0.194%	2.362%	4.78	1.72	1.64
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.04	100.01	0.027%	-0.119%	-0.119%		4.78	2.73	2.60
IE0004680173	0468017	8.25 Treas Bond 2015	114.30	114.39	-0.080%	-0.403%	-0.403%	10.455%	5.21	2.94	2.79
IE0006857530	0685753	4.6 Treas Bond 2016	102.50	102.55	-0.049%	-0.547%	-0.547%	10.085%	5.15	3.59	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.07	93.22	-0.161%	-0.052%	-0.052%	12.476%	6.22	5.62	5.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.43	92.63	-0.216%	-0.243%	-0.243%	11.694%	6.37	6.01	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.09	98.28	-0.187%	0.155%	0.155%	11.270%	6.70	6.08	5.70
IE0034074488	3407448	4.5 Treas Bnd 2020	90.92	91.05	-0.143%	-0.184%	-0.184%	11.327%	6.72	6.48	6.07
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.09	91.30	-0.229%	0.063%	0.063%	12.357%	6.77	6.87	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.73	88.38	0.402%	0.374%	0.374%	6.238%	6.78	9.35	8.75