

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 April, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Apr-2012	Previous Close Value 05-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.94	92.85	0.101%	-0.07%	-0.07%	8.50%	-7.06%	5.23	4.92	6.33
All Bond Index (Return)	133.56	133.34	0.167%	0.09%	0.09%	9.99%	33.56%	5.23	4.92	6.33
Under 3 Bond Index (Clean)	97.83	97.73	0.102%	-0.07%	-0.07%	3.69%	-2.17%	1.65	1.58	4.58
Under 3 Bond Index (Return)	132.26	132.05	0.159%	0.06%	0.06%	5.65%	32.26%	1.65	1.58	4.58
Under 5 Bond Index (Clean)	101.73	101.66	0.070%	-0.27%	-0.27%	5.38%	1.73%	2.35	2.24	4.90
Under 5 Bond Index (Return)	138.32	138.14	0.128%	-0.13%	-0.13%	7.09%	38.32%	2.35	2.24	4.90
Under 10 Bond Index (Clean)	93.97	93.88	0.095%	-0.14%	-0.14%	8.15%	-6.03%	4.61	4.34	6.20
Under 10 Bond Index (Return)	131.81	131.60	0.157%	0.01%	0.01%	9.66%	31.81%	4.61	4.34	6.20
5 Plus Bond Index (Clean)	90.07	89.96	0.119%	0.05%	0.05%	10.83%	-9.93%	6.86	6.43	6.61
5 Plus Bond Index (Return)	133.32	133.07	0.189%	0.21%	0.21%	12.19%	33.32%	6.86	6.43	6.61
10 Plus Bond Index (Clean)	89.11	88.98	0.147%	0.42%	0.42%	11.77%	-10.89%	9.35	8.75	6.76
10 Plus Bond Index (Return)	136.43	136.11	0.230%	0.61%	0.61%	13.02%	36.43%	9.35	8.75	6.76

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.86	0.26	11	102.12	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.05	4.90	358	105.95	0.00	6,028	6,091	6386
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.79	0.94	86	99.73	0.00	8,327	8,226	8305
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.23	0.85	69	100.08	0.00	3,580	3,552	3583
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.04	5.32	232	114.36	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.06	4.51	358	102.57	0.00	10,168	9,971	10430
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.98	2.16	175	93.14	0.00	9,256	8,421	8620
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.00	3.58	297	92.58	0.00	7,700	6,853	7129
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.34	2.83	175	98.17	0.00	6,767	6,451	6643
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.72	4.41	358	91.13	0.00	11,852	10,278	10801
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.00	2.40	175	91.40	0.00	7,708	6,860	7045
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.52	0.41	28	88.94	0.00	11,747	10,399	10447

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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	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%	21.90%	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%	12.70%	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	13.50%				21.10%	100.00%	13.20%				20.60%	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	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Apr-2012	Previous Index Price 05-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	101.86	101.81	0.051%	-0.038%	-0.038%	0.846%	4.65	0.46	0.45
IE0031256328	3125632	5.0 Treasury Bond 2013	101.05	100.87	0.181%	0.144%	0.144%	3.886%	3.92	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.79	98.69	0.096%	-0.167%	-0.167%	5.703%	4.73	1.72	1.64
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.23	99.25	-0.020%	-0.214%	-0.214%		4.79	2.72	2.60
IE0004680173	0468017	8.25 Treas Bond 2015	109.04	109.10	-0.049%	-0.574%	-0.574%	8.550%	5.22	2.94	2.79
IE0006857530	0685753	4.6 Treas Bond 2016	98.06	98.05	0.013%	-0.635%	-0.635%	9.101%	5.15	3.59	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.98	90.97	0.011%	-0.124%	-0.124%	11.164%	6.22	5.62	5.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.00	88.91	0.099%	-0.235%	-0.235%	10.690%	6.35	6.01	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.34	95.35	-0.002%	0.056%	0.056%	9.617%	6.70	6.08	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	86.72	86.57	0.173%	-0.106%	-0.106%	10.450%	6.70	6.48	6.07
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.00	88.76	0.265%	0.237%	0.237%	11.146%	6.73	6.87	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.52	88.39	0.147%	0.423%	0.423%	11.767%	6.76	9.35	8.75

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Apr-2012	Previous Index Price 05-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	102.12	101.95	0.168%	0.220%	0.220%	-1.032%	4.65	0.46	0.45
IE0031256328	3125632	5.0 Treasury Bond 2013	105.95	105.70	0.237%	0.280%	0.280%	5.138%	3.92	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.73	99.58	0.150%	-0.045%	-0.045%	2.515%	4.73	1.72	1.64
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.08	100.04	0.042%	-0.077%	-0.077%		4.79	2.72	2.60
IE0004680173	0468017	8.25 Treas Bond 2015	114.36	114.30	0.054%	-0.349%	-0.349%	10.515%	5.22	2.94	2.79
IE0006857530	0685753	4.6 Treas Bond 2016	102.57	102.50	0.073%	-0.474%	-0.474%	10.166%	5.15	3.59	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.14	93.07	0.077%	0.026%	0.026%	12.563%	6.22	5.62	5.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.58	92.43	0.160%	-0.083%	-0.083%	11.873%	6.35	6.01	5.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.17	98.09	0.080%	0.235%	0.235%	11.358%	6.70	6.08	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	91.13	90.92	0.232%	0.047%	0.047%	11.586%	6.70	6.48	6.07
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.40	91.09	0.334%	0.397%	0.397%	12.732%	6.73	6.87	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.94	88.73	0.230%	0.605%	0.605%	6.482%	6.76	9.35	8.75