

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 April, 2012

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Bond Indices Performance

Index	Close Value 11-Apr-2012	Previous Close Value 10-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.91	92.94	-0.032%	-0.10%	-0.10%	8.46%	-7.09%	5.22	4.91	6.34
All Bond Index (Return)	133.54	133.56	-0.017%	0.07%	0.07%	9.98%	33.54%	5.22	4.91	6.34
Under 3 Bond Index (Clean)	97.83	97.83	-0.004%	-0.07%	-0.07%	3.69%	-2.17%	1.64	1.57	4.59
Under 3 Bond Index (Return)	132.27	132.26	0.008%	0.07%	0.07%	5.66%	32.27%	1.64	1.57	4.59
Under 5 Bond Index (Clean)	101.72	101.73	-0.009%	-0.28%	-0.28%	5.38%	1.72%	2.35	2.24	4.90
Under 5 Bond Index (Return)	138.32	138.32	0.003%	-0.13%	-0.13%	7.10%	38.32%	2.35	2.24	4.90
Under 10 Bond Index (Clean)	93.97	93.97	-0.001%	-0.14%	-0.14%	8.15%	-6.04%	4.60	4.33	6.20
Under 10 Bond Index (Return)	131.82	131.81	0.012%	0.02%	0.02%	9.68%	31.82%	4.60	4.33	6.20
5 Plus Bond Index (Clean)	90.03	90.07	-0.046%	0.01%	0.01%	10.78%	-9.97%	6.85	6.42	6.62
5 Plus Bond Index (Return)	133.28	133.32	-0.029%	0.18%	0.18%	12.16%	33.28%	6.85	6.42	6.62
10 Plus Bond Index (Clean)	88.90	89.11	-0.229%	0.19%	0.19%	11.51%	-11.10%	9.33	8.74	6.79
10 Plus Bond Index (Return)	136.14	136.43	-0.211%	0.39%	0.39%	12.78%	36.14%	9.33	8.74	6.79

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	101.80	0.29	12	102.09	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.11	4.92	359	106.02	0.00	6,028	6,094	6391
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.77	0.95	87	99.72	0.00	8,327	8,225	8304
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.15	0.86	70	100.01	0.00	3,580	3,549	3580
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.00	5.34	233	114.34	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.05	4.52	359	102.57	0.00	10,168	9,970	10430
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.00	2.17	176	93.17	0.00	9,256	8,423	8624
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.98	3.59	298	92.57	0.00	7,700	6,851	7128
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.35	2.85	176	98.19	0.00	6,767	6,452	6644
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.69	4.43	359	91.12	0.00	11,852	10,275	10800
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.05	2.41	176	91.46	0.00	7,708	6,864	7049
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.32	0.43	29	88.75	0.00	11,747	10,375	10425

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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%	21.90%	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%	19.80%	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%	13.10%				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 11-Apr-2012	Previous Index Price 10-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	101.80	101.86	-0.056%	-0.094%	-0.094%	0.789%	4.70	0.46	0.45
IE0031256328	3125632	5.0 Treasury Bond 2013	101.11	101.05	0.056%	0.200%	0.200%	3.945%	3.86	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.77	98.79	-0.015%	-0.182%	-0.182%	5.687%	4.74	1.71	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.15	99.23	-0.083%	-0.297%	-0.297%		4.82	2.71	2.59
IE0004680173	0468017	8.25 Treas Bond 2015	109.00	109.04	-0.040%	-0.614%	-0.614%	8.506%	5.23	2.93	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	98.05	98.06	-0.018%	-0.654%	-0.654%	9.081%	5.15	3.58	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.00	90.98	0.025%	-0.099%	-0.099%	11.192%	6.22	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.98	89.00	-0.022%	-0.258%	-0.258%	10.665%	6.36	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.35	95.34	0.005%	0.061%	0.061%	9.623%	6.70	6.07	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	86.69	86.72	-0.029%	-0.135%	-0.135%	10.419%	6.70	6.47	6.06
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.05	89.00	0.053%	0.289%	0.289%	11.205%	6.73	6.86	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.32	88.52	-0.229%	0.193%	0.193%	11.511%	6.79	9.33	8.74

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 11-Apr-2012	Previous Index Price 10-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	102.09	102.12	-0.032%	0.187%	0.187%	-1.064%	4.70	0.46	0.45
IE0031256328	3125632	5.0 Treasury Bond 2013	106.02	105.95	0.067%	0.347%	0.347%	5.209%	3.86	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.72	99.73	-0.004%	-0.049%	-0.049%	2.511%	4.74	1.71	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.01	100.08	-0.070%	-0.147%	-0.147%		4.82	2.71	2.59
IE0004680173	0468017	8.25 Treas Bond 2015	114.34	114.36	-0.019%	-0.368%	-0.368%	10.494%	5.23	2.93	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	102.57	102.57	-0.005%	-0.479%	-0.479%	10.160%	5.15	3.58	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.17	93.14	0.037%	0.062%	0.062%	12.604%	6.22	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.57	92.58	-0.009%	-0.092%	-0.092%	11.863%	6.36	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.19	98.17	0.021%	0.256%	0.256%	11.382%	6.70	6.07	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	91.12	91.13	-0.013%	0.034%	0.034%	11.571%	6.70	6.47	6.06
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.46	91.40	0.067%	0.464%	0.464%	12.807%	6.73	6.86	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.75	88.94	-0.211%	0.393%	0.393%	6.257%	6.79	9.33	8.74