

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 April, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Apr-2012	Previous Close Value 17-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.73	92.80	-0.071%	-0.29%	-0.29%	8.25%	-7.27%	5.29	4.97	6.38
All Bond Index (Return)	131.22	131.29	-0.056%	-1.67%	-1.67%	8.06%	31.22%	5.29	4.97	6.38
Under 3 Bond Index (Clean)	97.80	97.85	-0.057%	-0.11%	-0.11%	3.65%	-2.21%	1.66	1.58	4.61
Under 3 Bond Index (Return)	130.15	130.21	-0.045%	-1.54%	-1.54%	3.97%	30.15%	1.66	1.58	4.61
Under 5 Bond Index (Clean)	101.64	101.68	-0.044%	-0.36%	-0.36%	5.29%	1.64%	2.39	2.28	4.94
Under 5 Bond Index (Return)	134.62	134.67	-0.032%	-2.80%	-2.80%	4.23%	34.62%	2.39	2.28	4.94
Under 10 Bond Index (Clean)	93.79	93.88	-0.094%	-0.33%	-0.33%	7.95%	-6.21%	4.66	4.39	6.25
Under 10 Bond Index (Return)	129.21	129.31	-0.079%	-1.96%	-1.96%	7.50%	29.21%	4.66	4.39	6.25
5 Plus Bond Index (Clean)	89.79	89.87	-0.086%	-0.26%	-0.26%	10.49%	-10.21%	6.90	6.47	6.66
5 Plus Bond Index (Return)	131.67	131.76	-0.070%	-1.03%	-1.03%	10.80%	31.67%	6.90	6.47	6.66
10 Plus Bond Index (Clean)	88.67	88.61	0.076%	-0.07%	-0.07%	11.22%	-11.33%	9.31	8.71	6.82
10 Plus Bond Index (Return)	135.95	135.82	0.094%	0.25%	0.25%	12.62%	35.95%	9.31	8.71	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	101.73	0.46	19	102.19	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.10	0.00	0	101.10	0.00	6,028	6,094	6094
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.69	1.03	94	99.72	0.00	8,227	8,119	8204
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.18	0.95	77	100.12	0.00	3,681	3,651	3685
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.97	5.50	240	114.47	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.90	0.00	0	97.90	0.00	10,168	9,954	9954
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.94	2.26	183	93.19	0.00	9,256	8,417	8626
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.76	3.68	305	92.44	0.00	7,700	6,835	7118
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.15	2.96	183	98.11	0.00	6,767	6,438	6639
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.36	0.00	0	86.36	0.00	11,852	10,236	10236
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.69	2.51	183	91.19	0.00	7,708	6,836	7029
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.09	0.53	36	88.62	0.00	11,802	10,396	10459

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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%					7.80%	33.80%	21.80%	9.00%					
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.50%	45.40%	29.20%	12.20%					10.50%	45.60%	29.30%	12.10%					
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	20.40%	13.10%	5.50%					4.70%	20.50%	13.20%	5.50%					
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%		35.70%	14.90%					12.80%		35.60%	14.70%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%				11.00%			12.80%	17.20%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				9.10%			10.50%	14.20%				
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.10%				8.50%			9.80%	13.20%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.80%				13.10%			15.10%	20.40%				
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				9.00%			10.40%	14.00%				
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%					21.10%	100.00%		13.40%					20.90%	100.00%		
									100%	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 18-Apr-2012	Previous Index Price 17-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	101.73	101.77	-0.040%	-0.162%	-0.162%	0.721%	4.68	0.44	0.43
IE0031256328	3125632	5.0 Treasury Bond 2013	101.10	101.15	-0.049%	0.193%	0.193%	3.938%	3.84	0.99	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.69	98.75	-0.063%	-0.265%	-0.265%	5.599%	4.80	1.69	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.18	99.24	-0.060%	-0.270%	-0.270%		4.81	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	108.97	108.95	0.018%	-0.636%	-0.636%	8.483%	5.22	2.91	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	97.90	97.92	-0.020%	-0.806%	-0.806%	8.914%	5.20	3.73	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.94	90.96	-0.024%	-0.170%	-0.170%	11.113%	6.24	5.59	5.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.76	88.75	0.011%	-0.502%	-0.502%	10.394%	6.40	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.15	95.25	-0.105%	-0.147%	-0.147%	9.395%	6.74	6.05	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	86.36	86.60	-0.281%	-0.518%	-0.518%	9.995%	6.77	6.78	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.69	88.86	-0.197%	-0.113%	-0.113%	10.759%	6.79	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.09	88.02	0.076%	-0.068%	-0.068%	11.221%	6.82	9.31	8.71

Return Price Performance			Index Price 18-Apr-2012	Previous Index Price 17-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	102.19	102.21	-0.016%	0.286%	0.286%	-0.967%	4.68	0.44	0.43
IE0031256328	3125632	5.0 Treasury Bond 2013	101.10	101.13	-0.036%	-4.314%	-4.314%	0.322%	3.84	0.99	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.72	99.77	-0.051%	-0.054%	-0.054%	2.506%	4.80	1.69	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.12	100.17	-0.048%	-0.034%	-0.034%		4.81	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	114.47	114.43	0.038%	-0.248%	-0.248%	10.626%	5.22	2.91	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	97.90	97.90	-0.007%	-5.014%	-5.014%	5.140%	5.20	3.73	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.19	93.20	-0.011%	0.086%	0.086%	12.631%	6.24	5.59	5.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.44	92.42	0.024%	-0.235%	-0.235%	11.702%	6.40	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.11	98.19	-0.086%	0.171%	0.171%	11.287%	6.74	6.05	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	86.36	86.59	-0.266%	-5.191%	-5.191%	5.744%	6.77	6.78	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.19	91.36	-0.177%	0.176%	0.176%	12.484%	6.79	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.62	88.54	0.094%	0.250%	0.250%	6.106%	6.82	9.31	8.71