

Irish Stock Exchange Daily Bond Index Report

Thursday 19 April, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Apr-2012	Previous Close Value 18-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.93	92.73	0.218%	-0.08%	-0.08%	8.49%	-7.07%	5.29	4.97	6.34
All Bond Index (Return)	133.71	133.41	0.229%	0.20%	0.20%	10.12%	33.71%	5.29	4.97	6.34
Under 3 Bond Index (Clean)	97.89	97.80	0.094%	-0.02%	-0.02%	3.75%	-2.11%	1.65	1.58	4.55
Under 3 Bond Index (Return)	132.47	132.33	0.106%	0.22%	0.22%	5.82%	32.47%	1.65	1.58	4.55
Under 5 Bond Index (Clean)	101.75	101.64	0.110%	-0.25%	-0.25%	5.41%	1.75%	2.39	2.28	4.89
Under 5 Bond Index (Return)	138.49	138.33	0.122%	-0.01%	-0.01%	7.23%	38.49%	2.39	2.28	4.89
Under 10 Bond Index (Clean)	93.98	93.79	0.199%	-0.13%	-0.13%	8.17%	-6.02%	4.66	4.39	6.20
Under 10 Bond Index (Return)	131.98	131.70	0.210%	0.14%	0.14%	9.80%	31.98%	4.66	4.39	6.20
5 Plus Bond Index (Clean)	90.04	89.79	0.280%	0.02%	0.02%	10.80%	-9.96%	6.90	6.47	6.62
5 Plus Bond Index (Return)	133.46	133.07	0.289%	0.31%	0.31%	12.30%	33.46%	6.90	6.47	6.62
10 Plus Bond Index (Clean)	88.97	88.67	0.338%	0.27%	0.27%	11.60%	-11.03%	9.31	8.72	6.78
10 Plus Bond Index (Return)	136.42	135.95	0.352%	0.60%	0.60%	13.01%	36.42%	9.31	8.72	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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.69	0.48	20	102.17	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.15	0.01	1	101.17	0.00	6,028	6,097	6098
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.85	1.04	95	99.89	0.00	8,227	8,133	8219
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.18	0.96	78	100.14	0.00	3,681	3,651	3686
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.03	5.52	241	114.55	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.03	0.01	1	98.04	0.00	10,168	9,968	9969
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.00	2.27	184	93.27	0.00	9,256	8,423	8633
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.90	3.69	306	92.58	0.00	7,700	6,845	7129
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.26	2.97	184	98.23	0.00	6,767	6,446	6647
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.75	0.01	1	86.76	0.00	11,852	10,282	10283
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.10	2.52	184	91.62	0.00	7,708	6,868	7062
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.39	0.55	37	88.94	0.00	11,802	10,431	10496

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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%	29.40%	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%	5.40%				
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%					12.70%		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%			12.70%	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%	20.90%				13.10%			15.20%	20.50%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				9.00%			10.40%	14.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%					21.20%	100.00%		13.40%					20.90%	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 19-Apr-2012	Previous Index Price 18-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	101.69	101.73	-0.042%	-0.204%	-0.204%	0.678%	4.75	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.15	101.10	0.054%	0.248%	0.248%	3.994%	3.78	0.98	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.85	98.69	0.167%	-0.098%	-0.098%	5.776%	4.70	1.69	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.18	99.18	0.000%	-0.270%	-0.270%		4.81	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	109.03	108.97	0.049%	-0.587%	-0.587%	8.535%	5.20	2.91	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	98.03	97.90	0.138%	-0.669%	-0.669%	9.064%	5.16	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.00	90.94	0.071%	-0.099%	-0.099%	11.192%	6.22	5.59	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.90	88.76	0.152%	-0.351%	-0.351%	10.562%	6.38	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.26	95.15	0.116%	-0.031%	-0.031%	9.522%	6.72	6.05	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.75	86.36	0.452%	-0.069%	-0.069%	10.491%	6.70	6.78	6.36
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.10	88.69	0.468%	0.355%	0.355%	11.277%	6.72	6.84	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.39	88.09	0.338%	0.270%	0.270%	11.597%	6.78	9.31	8.72

Return Price Performance			Index Price 19-Apr-2012	Previous Index Price 18-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	102.17	102.19	-0.020%	0.266%	0.266%	-0.987%	4.75	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.17	101.10	0.067%	-4.250%	-4.250%	0.389%	3.78	0.98	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.89	99.72	0.176%	0.122%	0.122%	2.687%	4.70	1.69	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.14	100.12	0.013%	-0.021%	-0.021%		4.81	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	114.55	114.47	0.066%	-0.182%	-0.182%	10.700%	5.20	2.91	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	98.04	97.90	0.151%	-4.871%	-4.871%	5.299%	5.16	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.27	93.19	0.083%	0.169%	0.169%	12.724%	6.22	5.59	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.58	92.44	0.159%	-0.077%	-0.077%	11.880%	6.38	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.23	98.11	0.128%	0.299%	0.299%	11.429%	6.72	6.05	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.76	86.36	0.465%	-4.749%	-4.749%	6.236%	6.70	6.78	6.36
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.62	91.19	0.470%	0.647%	0.647%	13.013%	6.72	6.84	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.94	88.62	0.352%	0.603%	0.603%	6.480%	6.78	9.31	8.72