

Irish Stock Exchange Daily Bond Index Report

Friday 20 April, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Apr-2012	Previous Close Value 19-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.86	92.93	-0.083%	-0.16%	-0.16%	8.40%	-7.15%	5.28	4.97	6.36
All Bond Index (Return)	133.62	133.71	-0.067%	0.13%	0.13%	10.04%	33.62%	5.28	4.97	6.36
Under 3 Bond Index (Clean)	97.82	97.89	-0.067%	-0.08%	-0.08%	3.68%	-2.18%	1.65	1.58	4.59
Under 3 Bond Index (Return)	132.39	132.47	-0.055%	0.16%	0.16%	5.76%	32.39%	1.65	1.58	4.59
Under 5 Bond Index (Clean)	101.68	101.75	-0.070%	-0.32%	-0.32%	5.34%	1.68%	2.39	2.28	4.92
Under 5 Bond Index (Return)	138.42	138.49	-0.057%	-0.06%	-0.06%	7.17%	38.42%	2.39	2.28	4.92
Under 10 Bond Index (Clean)	93.92	93.98	-0.065%	-0.19%	-0.19%	8.09%	-6.08%	4.66	4.39	6.22
Under 10 Bond Index (Return)	131.91	131.98	-0.050%	0.09%	0.09%	9.75%	31.91%	4.66	4.39	6.22
5 Plus Bond Index (Clean)	89.96	90.04	-0.090%	-0.07%	-0.07%	10.70%	-10.04%	6.90	6.47	6.63
5 Plus Bond Index (Return)	133.36	133.46	-0.073%	0.24%	0.24%	12.22%	33.36%	6.90	6.47	6.63
10 Plus Bond Index (Clean)	88.80	88.97	-0.196%	0.07%	0.07%	11.38%	-11.20%	9.31	8.71	6.80
10 Plus Bond Index (Return)	136.18	136.42	-0.177%	0.42%	0.42%	12.81%	36.18%	9.31	8.71	6.80

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	101.66	0.50	21	102.16	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.10	0.03	2	101.13	0.00	6,028	6,094	6096
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.70	1.05	96	99.75	0.00	8,227	8,120	8207
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.28	0.97	79	100.26	0.00	3,630	3,655	3690
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.05	5.55	242	114.59	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.96	0.03	2	97.98	0.00	10,168	9,961	9963
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.01	2.28	185	93.29	0.00	9,256	8,424	8635
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.76	3.70	307	92.46	0.00	7,700	6,834	7119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.34	2.99	185	98.33	0.00	6,767	6,451	6653
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.73	0.03	2	86.75	0.00	11,852	10,279	10282
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.90	2.53	185	91.43	0.00	7,708	6,852	7047
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.22	0.56	38	88.78	0.00	11,802	10,411	10477

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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%	29.10%	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%	5.40%				
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%			12.80%	17.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.20%	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%	14.00%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 20-Apr-2012	Previous Index Price 19-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	101.66	101.69	-0.030%	-0.234%	-0.234%	0.648%	4.80	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.10	101.15	-0.049%	0.198%	0.198%	3.943%	3.83	0.98	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.70	98.85	-0.160%	-0.258%	-0.258%	5.607%	4.80	1.69	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.28	99.18	0.109%	-0.161%	-0.161%		4.77	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	109.05	109.03	0.017%	-0.570%	-0.570%	8.554%	5.19	2.90	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	97.96	98.03	-0.073%	-0.742%	-0.742%	8.984%	5.18	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.01	91.00	0.011%	-0.088%	-0.088%	11.204%	6.22	5.59	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.76	88.90	-0.157%	-0.508%	-0.508%	10.388%	6.41	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.34	95.26	0.079%	0.047%	0.047%	9.608%	6.71	6.04	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.73	86.75	-0.029%	-0.098%	-0.098%	10.459%	6.70	6.78	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.90	89.10	-0.233%	0.121%	0.121%	11.017%	6.76	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.22	88.39	-0.196%	0.074%	0.074%	11.378%	6.80	9.31	8.71

Return Price Performance			Index Price 20-Apr-2012	Previous Index Price 19-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	102.16	102.17	-0.006%	0.260%	0.260%	-0.992%	4.80	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.13	101.17	-0.036%	-4.284%	-4.284%	0.353%	3.83	0.98	0.95
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.75	99.89	-0.147%	-0.025%	-0.025%	2.536%	4.80	1.69	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.26	100.14	0.119%	0.098%	0.098%		4.77	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	114.59	114.55	0.037%	-0.146%	-0.146%	10.740%	5.19	2.90	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	97.98	98.04	-0.061%	-4.929%	-4.929%	5.235%	5.18	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.29	93.27	0.024%	0.192%	0.192%	12.750%	6.22	5.59	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.46	92.58	-0.138%	-0.215%	-0.215%	11.725%	6.41	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.33	98.23	0.093%	0.392%	0.392%	11.533%	6.71	6.04	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.75	86.76	-0.014%	-4.762%	-4.762%	6.221%	6.70	6.78	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.43	91.62	-0.212%	0.434%	0.434%	12.774%	6.76	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.78	88.94	-0.178%	0.424%	0.424%	6.290%	6.80	9.31	8.71