

Irish Stock Exchange Daily Bond Index Report

Monday 23 April, 2012

28 Anglesea Street
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Bond Indices Performance

Index	Close Value 23-Apr-2012	Previous Close Value 20-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	92.86	0.085%	-0.08%	-0.08%	8.49%	-7.07%	5.28	4.97	6.34
All Bond Index (Return)	133.79	133.62	0.126%	0.26%	0.26%	10.18%	33.79%	5.28	4.97	6.34
Under 3 Bond Index (Clean)	97.85	97.82	0.029%	-0.05%	-0.05%	3.71%	-2.15%	1.65	1.57	4.58
Under 3 Bond Index (Return)	132.48	132.39	0.065%	0.23%	0.23%	5.83%	32.48%	1.65	1.57	4.58
Under 5 Bond Index (Clean)	101.73	101.68	0.052%	-0.27%	-0.27%	5.39%	1.73%	2.39	2.28	4.90
Under 5 Bond Index (Return)	138.54	138.42	0.089%	0.03%	0.03%	7.26%	38.54%	2.39	2.28	4.90
Under 10 Bond Index (Clean)	93.99	93.92	0.080%	-0.11%	-0.11%	8.18%	-6.01%	4.66	4.39	6.20
Under 10 Bond Index (Return)	132.07	131.91	0.120%	0.21%	0.21%	9.88%	32.07%	4.66	4.39	6.20
5 Plus Bond Index (Clean)	90.06	89.96	0.104%	0.04%	0.04%	10.82%	-9.95%	6.90	6.47	6.62
5 Plus Bond Index (Return)	133.55	133.36	0.146%	0.39%	0.39%	12.39%	33.55%	6.90	6.47	6.62
10 Plus Bond Index (Clean)	88.90	88.80	0.117%	0.19%	0.19%	11.51%	-11.10%	9.30	8.71	6.79
10 Plus Bond Index (Return)	136.41	136.18	0.165%	0.59%	0.59%	13.00%	36.41%	9.30	8.71	6.79

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	101.62	0.58	24	102.19	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.12	0.07	5	101.19	0.00	6,028	6,095	6099
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.72	1.09	99	99.80	0.00	8,227	8,122	8211
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.35	1.01	82	100.36	0.00	3,630	3,606	3643
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.05	5.62	245	114.67	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.05	0.06	5	98.11	0.00	10,168	9,970	9977
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.04	2.32	188	93.36	0.00	9,256	8,427	8641
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.03	3.74	310	92.76	0.00	7,700	6,855	7143
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.34	3.04	188	98.38	0.00	6,767	6,451	6657
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.81	0.06	5	86.87	0.00	11,852	10,289	10296
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.96	2.58	188	91.54	0.00	7,708	6,857	7056
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.32	0.61	41	88.92	0.00	11,800	10,423	10495

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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%	34.20%	21.90%	9.10%					7.80%	33.90%	21.80%	9.00%					
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.50%	45.50%	29.20%	12.20%					10.50%	45.70%	29.40%	12.10%					
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	20.20%	13.00%	5.40%					4.70%	20.30%	13.00%	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%					12.80%		35.70%	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%	20.90%				13.20%			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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 23-Apr-2012	Previous Index Price 20-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	101.62	101.66	-0.043%	-0.277%	-0.277%	0.605%	4.87	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.12	101.10	0.017%	0.215%	0.215%	3.960%	3.81	0.98	0.94
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.72	98.70	0.020%	-0.237%	-0.237%	5.628%	4.78	1.68	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.35	99.28	0.067%	-0.094%	-0.094%		4.75	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	109.05	109.05	0.005%	-0.565%	-0.565%	8.559%	5.19	2.90	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	98.05	97.96	0.094%	-0.648%	-0.648%	9.086%	5.15	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.04	91.01	0.033%	-0.055%	-0.055%	11.241%	6.22	5.59	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.03	88.76	0.308%	-0.202%	-0.202%	10.727%	6.36	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.34	95.34	0.008%	0.056%	0.056%	9.617%	6.70	6.04	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.81	86.73	0.092%	-0.006%	-0.006%	10.561%	6.69	6.78	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.96	88.90	0.076%	0.197%	0.197%	11.102%	6.75	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.32	88.22	0.117%	0.191%	0.191%	11.508%	6.79	9.30	8.71

Return Price Performance			Index Price 23-Apr-2012	Previous Index Price 20-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	102.16	0.028%	0.289%	0.289%	-0.964%	4.87	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.19	101.13	0.057%	-4.229%	-4.229%	0.411%	3.81	0.98	0.94
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.80	99.75	0.053%	0.028%	0.028%	2.590%	4.78	1.68	1.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.36	100.26	0.105%	0.203%	0.203%		4.75	2.69	2.57
IE0004680173	0468017	8.25 Treas Bond 2015	114.67	114.59	0.065%	-0.081%	-0.081%	10.812%	5.19	2.90	2.76
IE0006857530	0685753	4.6 Treas Bond 2016	98.11	97.98	0.133%	-4.803%	-4.803%	5.374%	5.15	3.72	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.36	93.29	0.072%	0.264%	0.264%	12.831%	6.22	5.59	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.76	92.46	0.333%	0.118%	0.118%	12.097%	6.36	5.98	5.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.38	98.33	0.057%	0.449%	0.449%	11.596%	6.70	6.04	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.87	86.75	0.135%	-4.634%	-4.634%	6.365%	6.69	6.78	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.54	91.43	0.119%	0.554%	0.554%	12.908%	6.75	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.92	88.78	0.166%	0.590%	0.590%	6.466%	6.79	9.30	8.71