

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 April, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Apr-2012	Previous Close Value 24-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	92.92	-0.066%	-0.15%	-0.15%	8.40%	-7.14%	5.27	4.96	6.36
All Bond Index (Return)	133.72	133.79	-0.051%	0.21%	0.21%	10.13%	33.72%	5.27	4.96	6.36
Under 3 Bond Index (Clean)	97.77	97.75	0.020%	-0.13%	-0.13%	3.63%	-2.23%	1.64	1.56	4.63
Under 3 Bond Index (Return)	132.41	132.36	0.032%	0.17%	0.17%	5.77%	32.41%	1.64	1.56	4.63
Under 5 Bond Index (Clean)	101.67	101.66	0.010%	-0.33%	-0.33%	5.33%	1.67%	2.38	2.26	4.92
Under 5 Bond Index (Return)	138.49	138.46	0.022%	-0.01%	-0.01%	7.23%	38.49%	2.38	2.26	4.92
Under 10 Bond Index (Clean)	93.95	93.96	-0.019%	-0.16%	-0.16%	8.13%	-6.05%	4.65	4.38	6.22
Under 10 Bond Index (Return)	132.04	132.05	-0.006%	0.19%	0.19%	9.86%	32.04%	4.65	4.38	6.22
5 Plus Bond Index (Clean)	89.97	90.07	-0.108%	-0.05%	-0.05%	10.72%	-10.03%	6.88	6.45	6.63
5 Plus Bond Index (Return)	133.48	133.60	-0.091%	0.33%	0.33%	12.32%	33.48%	6.88	6.45	6.63
10 Plus Bond Index (Clean)	88.66	88.98	-0.360%	-0.09%	-0.09%	11.20%	-11.34%	9.29	8.70	6.82
10 Plus Bond Index (Return)	136.08	136.55	-0.341%	0.35%	0.35%	12.73%	36.08%	9.29	8.70	6.82

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	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.56	0.62	26	102.18	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.99	0.10	7	101.09	0.00	6,028	6,087	6093
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.72	1.11	101	99.82	0.00	8,227	8,122	8213
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.16	1.04	84	100.20	0.00	3,630	3,599	3637
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.98	5.66	247	114.64	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.03	0.09	7	98.12	0.00	10,168	9,968	9977
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	2.34	190	93.41	0.00	9,256	8,429	8645
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.97	3.76	312	92.73	0.00	7,700	6,850	7140
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.41	3.07	190	98.48	0.00	6,767	6,456	6663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.79	0.09	7	86.87	0.00	11,852	10,287	10297
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.77	2.60	190	91.37	0.00	7,708	6,842	7043
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.08	0.64	43	88.71	0.00	11,800	10,393	10468

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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%	33.90%	21.80%	9.00%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.50%	45.60%	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%	12.90%	5.40%					4.70%	20.20%	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%		35.90%	15.00%					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%				11.10%			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%	13.30%			
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%					20.80%	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 25-Apr-2012	Previous Index Price 24-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	101.56	101.61	-0.051%	-0.332%	-0.332%	0.549%	4.91	0.42	0.41
IE0031256328	3125632	5.0 Treasury Bond 2013	100.99	101.04	-0.047%	0.089%	0.089%	3.830%	3.93	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.72	98.64	0.081%	-0.234%	-0.234%	5.632%	4.79	1.67	1.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.16	99.17	-0.005%	-0.285%	-0.285%		4.82	2.68	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	108.98	108.93	0.050%	-0.626%	-0.626%	8.493%	5.20	2.89	2.75
IE0006857530	0685753	4.6 Treas Bond 2016	98.03	98.04	-0.007%	-0.671%	-0.671%	9.062%	5.16	3.71	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	91.10	-0.036%	-0.031%	-0.031%	11.268%	6.21	5.58	5.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.97	88.95	0.022%	-0.272%	-0.272%	10.649%	6.37	5.96	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.41	95.36	0.047%	0.121%	0.121%	9.689%	6.69	6.03	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	86.79	86.74	0.055%	-0.025%	-0.025%	10.540%	6.69	6.76	6.34
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.77	89.07	-0.333%	-0.023%	-0.023%	10.859%	6.78	6.82	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.08	88.39	-0.360%	-0.085%	-0.085%	11.202%	6.82	9.29	8.70

Return Price Performance			Index Price 25-Apr-2012	Previous Index Price 24-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	102.18	102.21	-0.027%	0.281%	0.281%	-0.972%	4.91	0.42	0.41
IE0031256328	3125632	5.0 Treasury Bond 2013	101.09	101.12	-0.034%	-4.323%	-4.323%	0.312%	3.93	0.97	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.82	99.73	0.091%	0.052%	0.052%	2.615%	4.79	1.67	1.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.20	100.19	0.008%	0.038%	0.038%		4.82	2.68	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	114.64	114.57	0.068%	-0.100%	-0.100%	10.791%	5.20	2.89	2.75
IE0006857530	0685753	4.6 Treas Bond 2016	98.12	98.11	0.005%	-4.800%	-4.800%	5.378%	5.16	3.71	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.41	93.43	-0.022%	0.315%	0.315%	12.888%	6.21	5.58	5.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.73	92.69	0.035%	0.077%	0.077%	12.052%	6.37	5.96	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.48	98.42	0.062%	0.546%	0.546%	11.704%	6.69	6.03	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	86.87	86.81	0.069%	-4.626%	-4.626%	6.373%	6.69	6.76	6.34
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.37	91.65	-0.310%	0.369%	0.369%	12.701%	6.78	6.82	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.71	89.01	-0.340%	0.350%	0.350%	6.211%	6.82	9.29	8.70