

Irish Stock Exchange Daily Bond Index Report

Thursday 26 April, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Apr-2012	Previous Close Value 25-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.82	92.86	-0.041%	-0.20%	-0.20%	8.36%	-7.18%	5.27	4.95	6.37
All Bond Index (Return)	133.69	133.72	-0.027%	0.18%	0.18%	10.10%	33.69%	5.27	4.95	6.37
Under 3 Bond Index (Clean)	97.82	97.77	0.053%	-0.08%	-0.08%	3.68%	-2.18%	1.63	1.56	4.59
Under 3 Bond Index (Return)	132.49	132.41	0.065%	0.24%	0.24%	5.84%	32.49%	1.63	1.56	4.59
Under 5 Bond Index (Clean)	101.65	101.67	-0.023%	-0.35%	-0.35%	5.30%	1.65%	2.37	2.26	4.94
Under 5 Bond Index (Return)	138.48	138.49	-0.009%	-0.02%	-0.02%	7.22%	38.48%	2.37	2.26	4.94
Under 10 Bond Index (Clean)	93.86	93.95	-0.095%	-0.26%	-0.26%	8.03%	-6.14%	4.65	4.37	6.24
Under 10 Bond Index (Return)	131.94	132.04	-0.079%	0.11%	0.11%	9.77%	31.94%	4.65	4.37	6.24
5 Plus Bond Index (Clean)	89.93	89.97	-0.052%	-0.10%	-0.10%	10.66%	-10.07%	6.88	6.45	6.64
5 Plus Bond Index (Return)	133.43	133.48	-0.036%	0.29%	0.29%	12.28%	33.43%	6.88	6.45	6.64
10 Plus Bond Index (Clean)	88.92	88.66	0.299%	0.21%	0.21%	11.53%	-11.08%	9.29	8.70	6.79
10 Plus Bond Index (Return)	136.51	136.08	0.312%	0.66%	0.66%	13.08%	36.51%	9.29	8.70	6.79

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	101.60	0.65	27	102.25	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.03	0.11	8	101.14	0.00	6,028	6,090	6096
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.78	1.12	102	99.89	0.00	8,227	8,127	8219
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.22	1.05	85	100.27	0.00	3,630	3,602	3640
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.99	5.68	248	114.67	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.88	0.10	8	97.98	0.00	10,168	9,952	9963
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.05	2.36	191	93.41	0.00	9,256	8,427	8645
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.69	3.77	313	92.46	0.00	7,700	6,829	7120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.22	3.09	191	98.31	0.00	6,767	6,443	6652
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.61	0.10	8	86.70	0.00	11,852	10,265	10277
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.77	2.62	191	91.38	0.00	7,708	6,842	7044
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.34	0.65	44	88.99	0.00	11,800	10,424	10500

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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	10.60%	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%	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%					12.70%		35.70%	14.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.70%	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%	13.20%			
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%				21.20%	100.00%			13.40%				20.90%	100.00%		
									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 26-Apr-2012	Previous Index Price 25-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	101.60	101.56	0.038%	-0.293%	-0.293%	0.588%	4.79	0.42	0.41
IE0031256328	3125632	5.0 Treasury Bond 2013	101.03	100.99	0.040%	0.129%	0.129%	3.871%	3.88	0.96	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.78	98.72	0.058%	-0.177%	-0.177%	5.693%	4.75	1.67	1.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.22	99.16	0.064%	-0.221%	-0.221%		4.80	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	108.99	108.98	0.003%	-0.624%	-0.624%	8.496%	5.20	2.89	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.88	98.03	-0.156%	-0.826%	-0.826%	8.892%	5.21	3.71	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.05	91.07	-0.013%	-0.044%	-0.044%	11.253%	6.22	5.57	5.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.69	88.97	-0.311%	-0.583%	-0.583%	10.304%	6.42	5.96	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.22	95.41	-0.191%	-0.070%	-0.070%	9.479%	6.73	6.03	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	86.61	86.79	-0.211%	-0.236%	-0.236%	10.307%	6.73	6.76	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.77	88.77	-0.003%	-0.026%	-0.026%	10.855%	6.78	6.81	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.34	88.08	0.299%	0.213%	0.213%	11.534%	6.79	9.29	8.70

Return Price Performance			Index Price 26-Apr-2012	Previous Index Price 25-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	102.25	102.18	0.061%	0.342%	0.342%	-0.912%	4.79	0.42	0.41
IE0031256328	3125632	5.0 Treasury Bond 2013	101.14	101.09	0.053%	-4.272%	-4.272%	0.365%	3.88	0.96	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.89	99.82	0.069%	0.121%	0.121%	2.686%	4.75	1.67	1.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.27	100.20	0.074%	0.112%	0.112%		4.80	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	114.67	114.64	0.023%	-0.078%	-0.078%	10.816%	5.20	2.89	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.98	98.12	-0.143%	-4.936%	-4.936%	5.227%	5.21	3.71	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.41	93.41	0.000%	0.315%	0.315%	12.888%	6.22	5.57	5.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.46	92.73	-0.286%	-0.209%	-0.209%	11.731%	6.42	5.96	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.31	98.48	-0.169%	0.377%	0.377%	11.516%	6.73	6.03	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	86.70	86.87	-0.196%	-4.813%	-4.813%	6.165%	6.73	6.76	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.38	91.37	0.012%	0.381%	0.381%	12.714%	6.78	6.81	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.99	88.71	0.312%	0.663%	0.663%	6.543%	6.79	9.29	8.70