

Irish Stock Exchange Daily Bond Index Report

Friday 27 April, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Apr-2012	Previous Close Value 26-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.91	92.82	0.098%	-0.10%	-0.10%	8.46%	-7.09%	5.27	4.96	6.35
All Bond Index (Return)	133.83	133.69	0.111%	0.29%	0.29%	10.22%	33.83%	5.27	4.96	6.35
Under 3 Bond Index (Clean)	97.80	97.82	-0.022%	-0.10%	-0.10%	3.66%	-2.20%	1.63	1.56	4.61
Under 3 Bond Index (Return)	132.48	132.49	-0.011%	0.23%	0.23%	5.83%	32.48%	1.63	1.56	4.61
Under 5 Bond Index (Clean)	101.61	101.65	-0.042%	-0.39%	-0.39%	5.26%	1.61%	2.37	2.26	4.95
Under 5 Bond Index (Return)	138.44	138.48	-0.030%	-0.05%	-0.05%	7.18%	38.44%	2.37	2.26	4.95
Under 10 Bond Index (Clean)	93.96	93.86	0.105%	-0.15%	-0.15%	8.14%	-6.04%	4.65	4.37	6.22
Under 10 Bond Index (Return)	132.09	131.94	0.117%	0.22%	0.22%	9.90%	32.09%	4.65	4.37	6.22
5 Plus Bond Index (Clean)	90.09	89.93	0.177%	0.07%	0.07%	10.85%	-9.91%	6.88	6.45	6.62
5 Plus Bond Index (Return)	133.68	133.43	0.188%	0.48%	0.48%	12.49%	33.68%	6.88	6.45	6.62
10 Plus Bond Index (Clean)	88.96	88.92	0.047%	0.26%	0.26%	11.59%	-11.04%	9.29	8.70	6.78
10 Plus Bond Index (Return)	136.59	136.51	0.065%	0.73%	0.73%	13.15%	36.59%	9.29	8.70	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	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.57	0.67	28	102.24	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.99	0.12	9	101.11	0.00	6,028	6,087	6095
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.74	1.13	103	99.86	0.00	8,227	8,123	8216
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.27	1.06	86	100.33	0.00	3,630	3,604	3642
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.98	5.71	249	114.69	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.80	0.11	9	97.91	0.00	10,168	9,945	9956
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.22	2.37	192	93.59	0.00	9,256	8,443	8662
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.84	3.79	314	92.62	0.00	7,700	6,841	7132
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.49	3.10	192	98.59	0.00	6,767	6,461	6671
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.69	0.11	9	86.80	0.00	11,852	10,275	10288
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.12	2.63	192	91.75	0.00	7,708	6,869	7072
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.38	0.67	45	89.05	0.00	11,800	10,429	10507

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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%	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%		35.60%	14.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.00%			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%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.80%				13.10%			15.20%	20.40%			
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 27-Apr-2012	Previous Index Price 26-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	101.57	101.60	-0.029%	-0.322%	-0.322%	0.559%	4.83	0.41	0.40
IE0031256328	3125632	5.0 Treasury Bond 2013	100.99	101.03	-0.043%	0.086%	0.086%	3.827%	3.92	0.96	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.74	98.78	-0.040%	-0.217%	-0.217%	5.650%	4.78	1.67	1.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.27	99.22	0.050%	-0.171%	-0.171%		4.78	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	108.98	108.99	-0.006%	-0.629%	-0.629%	8.490%	5.20	2.88	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.80	97.88	-0.077%	-0.902%	-0.902%	8.808%	5.23	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.22	91.05	0.183%	0.139%	0.139%	11.457%	6.18	5.57	5.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.84	88.69	0.169%	-0.415%	-0.415%	10.491%	6.40	5.96	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.49	95.22	0.278%	0.208%	0.208%	9.784%	6.68	6.03	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	86.69	86.61	0.098%	-0.138%	-0.138%	10.415%	6.71	6.76	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.12	88.77	0.394%	0.368%	0.368%	11.292%	6.72	6.81	6.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.38	88.34	0.048%	0.261%	0.261%	11.587%	6.78	9.29	8.70

Return Price Performance			Index Price 27-Apr-2012	Previous Index Price 26-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	102.24	102.25	-0.004%	0.338%	0.338%	-0.916%	4.83	0.41	0.40
IE0031256328	3125632	5.0 Treasury Bond 2013	101.11	101.14	-0.029%	-4.300%	-4.300%	0.336%	3.92	0.96	0.93
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.86	99.89	-0.029%	0.092%	0.092%	2.656%	4.78	1.67	1.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.33	100.27	0.063%	0.175%	0.175%		4.78	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	114.69	114.67	0.015%	-0.063%	-0.063%	10.832%	5.20	2.88	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.91	97.98	-0.064%	-4.997%	-4.997%	5.160%	5.23	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.59	93.41	0.193%	0.508%	0.508%	13.106%	6.18	5.57	5.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.62	92.46	0.175%	-0.035%	-0.035%	11.927%	6.40	5.96	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.59	98.31	0.286%	0.664%	0.664%	11.834%	6.68	6.03	5.65
IE0034074488	3407448	4.5 Treas Bnd 2020	86.80	86.70	0.112%	-4.706%	-4.706%	6.284%	6.71	6.76	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.75	91.38	0.398%	0.781%	0.781%	13.163%	6.72	6.81	6.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.05	88.99	0.065%	0.728%	0.728%	6.613%	6.78	9.29	8.70