

Irish Stock Exchange Daily Bond Index Report

Monday 30 April, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 30-Apr-2012	Previous Close Value 27-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.95	92.91	0.043%	-0.05%	-0.05%	8.51%	-7.05%	5.27	4.96	6.34
All Bond Index (Return)	133.95	133.83	0.084%	0.38%	0.38%	10.31%	33.95%	5.27	4.96	6.34
Under 3 Bond Index (Clean)	97.82	97.80	0.017%	-0.09%	-0.09%	3.68%	-2.18%	1.63	1.56	4.60
Under 3 Bond Index (Return)	132.55	132.48	0.053%	0.28%	0.28%	5.88%	32.55%	1.63	1.56	4.60
Under 5 Bond Index (Clean)	101.61	101.61	0.000%	-0.39%	-0.39%	5.26%	1.61%	2.37	2.25	4.95
Under 5 Bond Index (Return)	138.49	138.44	0.037%	-0.01%	-0.01%	7.22%	38.49%	2.37	2.25	4.95
Under 10 Bond Index (Clean)	93.94	93.96	-0.017%	-0.17%	-0.17%	8.12%	-6.06%	4.64	4.37	6.22
Under 10 Bond Index (Return)	132.12	132.09	0.023%	0.25%	0.25%	9.92%	32.12%	4.64	4.37	6.22
5 Plus Bond Index (Clean)	90.15	90.09	0.067%	0.14%	0.14%	10.93%	-9.85%	6.88	6.45	6.61
5 Plus Bond Index (Return)	133.82	133.68	0.109%	0.59%	0.59%	12.61%	33.82%	6.88	6.45	6.61
10 Plus Bond Index (Clean)	89.34	88.96	0.422%	0.68%	0.68%	12.06%	-10.66%	9.30	8.71	6.73
10 Plus Bond Index (Return)	137.23	136.59	0.469%	1.20%	1.20%	13.68%	37.23%	9.30	8.71	6.73

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	0.74	31	102.34	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.01	0.16	12	101.18	0.00	6,028	6,089	6098
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.77	1.16	106	99.93	0.00	8,227	8,126	8222
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.23	1.10	89	100.33	0.00	3,630	3,602	3642
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.94	5.78	252	114.72	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.77	0.15	12	97.92	0.00	10,168	9,942	9957
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.05	2.40	195	93.45	0.00	9,256	8,427	8649
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.89	3.82	317	92.71	0.00	7,700	6,845	7139
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.43	3.15	195	98.58	0.00	6,767	6,457	6670
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.77	0.15	12	86.92	0.00	11,852	10,284	10302
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.06	2.67	195	91.73	0.00	7,708	6,865	7071
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.75	0.71	48	89.46	0.00	11,781	10,473	10557

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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%					4.60%	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	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%	20.80%				13.20%			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	13.60%					21.20%	100.00%		13.50%					21.00%	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 30-Apr-2012	Previous Index Price 27-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	101.57	0.026%	-0.296%	-0.296%	0.585%	4.74	0.41	0.40
IE0031256328	3125632	5.0 Treasury Bond 2013	101.01	100.99	0.023%	0.109%	0.109%	3.850%	3.90	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.77	98.74	0.038%	-0.179%	-0.179%	5.690%	4.76	1.66	1.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.23	99.27	-0.040%	-0.211%	-0.211%		4.79	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	108.94	108.98	-0.036%	-0.665%	-0.665%	8.451%	5.21	2.88	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.77	97.80	-0.031%	-0.932%	-0.932%	8.775%	5.24	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.05	91.22	-0.192%	-0.053%	-0.053%	11.243%	6.22	5.57	5.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.89	88.84	0.059%	-0.356%	-0.356%	10.556%	6.39	5.95	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.43	95.49	-0.066%	0.142%	0.142%	9.712%	6.69	6.02	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	86.77	86.69	0.090%	-0.048%	-0.048%	10.514%	6.70	6.76	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.06	89.12	-0.058%	0.310%	0.310%	11.227%	6.73	6.81	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.75	88.38	0.422%	0.684%	0.684%	12.058%	6.73	9.30	8.71

Return Price Performance			Index Price 30-Apr-2012	Previous Index Price 27-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	102.34	102.24	0.095%	0.433%	0.433%	-0.822%	4.74	0.41	0.40
IE0031256328	3125632	5.0 Treasury Bond 2013	101.18	101.11	0.063%	-4.239%	-4.239%	0.400%	3.90	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.93	99.86	0.070%	0.162%	0.162%	2.728%	4.76	1.66	1.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.33	100.33	-0.003%	0.172%	0.172%		4.79	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	114.72	114.69	0.026%	-0.037%	-0.037%	10.861%	5.21	2.88	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.92	97.91	0.008%	-4.989%	-4.989%	5.168%	5.24	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.45	93.59	-0.147%	0.360%	0.360%	12.939%	6.22	5.57	5.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.71	92.62	0.095%	0.060%	0.060%	12.033%	6.39	5.95	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.58	98.59	-0.014%	0.649%	0.649%	11.819%	6.69	6.02	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	86.92	86.80	0.131%	-4.581%	-4.581%	6.423%	6.70	6.76	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.73	91.75	-0.012%	0.769%	0.769%	13.150%	6.73	6.81	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.46	89.05	0.468%	1.200%	1.200%	7.112%	6.73	9.30	8.71