

Irish Stock Exchange Daily Bond Index Report

Friday 13 April, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.72	0.34	14	102.06	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.00	4.95	361	105.94	0.00	6,028	6,087	6386
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.80	0.98	89	99.77	0.00	8,327	8,227	8308
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.20	0.89	72	100.08	0.00	3,581	3,551	3583
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.05	5.39	235	114.43	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.92	4.55	361	102.47	0.00	10,168	9,957	10420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.02	2.20	178	93.22	0.00	9,256	8,424	8628
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.86	3.62	300	92.48	0.00	7,700	6,843	7121
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.44	2.88	178	98.31	0.00	6,767	6,458	6652
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.67	4.45	361	91.12	0.00	11,852	10,273	10800
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.04	2.44	178	91.48	0.00	7,708	6,863	7051
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.36	0.46	31	88.82	0.00	11,747	10,380	10434

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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%	34.00%	21.90%	9.10%					8.00%	34.90%	22.20%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	46.00%	29.50%	12.30%					10.50%	45.40%	28.90%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.90%	12.80%	5.30%					4.50%	19.60%	12.50%	5.20%				
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%					13.10%		36.30%	15.10%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%				10.90%			12.50%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				9.00%			10.30%	14.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.10%				8.40%			9.60%	13.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.90%				13.60%			15.70%	21.30%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				8.90%			10.20%	13.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%					21.10%	100.00%		13.10%					20.60%	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 13-Apr-2012	Previous Index Price 12-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	101.72	101.75	-0.026%	-0.175%	-0.175%	0.708%	4.83	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	101.00	101.03	-0.035%	0.091%	0.091%	3.832%	3.97	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.80	98.78	0.020%	-0.157%	-0.157%	5.714%	4.73	1.70	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.20	99.24	-0.043%	-0.249%	-0.249%		4.81	2.71	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	109.05	109.04	0.005%	-0.568%	-0.568%	8.556%	5.21	2.92	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	97.92	98.02	-0.102%	-0.780%	-0.780%	8.942%	5.19	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.02	91.07	-0.053%	-0.080%	-0.080%	11.213%	6.22	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.86	89.16	-0.333%	-0.387%	-0.387%	10.522%	6.38	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.44	95.51	-0.076%	0.152%	0.152%	9.723%	6.69	6.06	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	86.67	86.61	0.079%	-0.158%	-0.158%	10.393%	6.71	6.80	6.37
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.04	89.12	-0.095%	0.282%	0.282%	11.196%	6.73	6.85	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.36	88.59	-0.260%	0.242%	0.242%	11.565%	6.78	9.33	8.74

Return Price Performance			Index Price 13-Apr-2012	Previous Index Price 12-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	102.06	102.06	-0.001%	0.155%	0.155%	-1.096%	4.83	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	105.94	105.96	-0.021%	0.269%	0.269%	5.126%	3.97	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.77	99.74	0.031%	-0.002%	-0.002%	2.560%	4.73	1.70	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.08	100.11	-0.030%	-0.075%	-0.075%		4.81	2.71	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	114.43	114.41	0.024%	-0.283%	-0.283%	10.588%	5.21	2.92	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	102.47	102.56	-0.085%	-0.575%	-0.575%	10.054%	5.19	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.22	93.25	-0.038%	0.108%	0.108%	12.656%	6.22	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.48	92.76	-0.307%	-0.190%	-0.190%	11.753%	6.38	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.31	98.37	-0.058%	0.379%	0.379%	11.518%	6.69	6.06	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	91.12	91.04	0.088%	0.038%	0.038%	11.576%	6.71	6.80	6.37
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.48	91.55	-0.078%	0.486%	0.486%	12.832%	6.73	6.85	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.82	89.04	-0.241%	0.474%	0.474%	6.343%	6.78	9.33	8.74