

Irish Stock Exchange Daily Bond Index Report

Monday 16 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	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	101.71	0.41	17	102.12	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.98	4.99	364	105.97	0.00	6,028	6,087	6387
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.72	1.01	92	99.73	0.00	8,327	8,221	8305
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.16	0.93	75	100.08	0.00	3,581	3,551	3584
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.95	5.45	238	114.40	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.88	4.59	364	102.47	0.00	10,168	9,953	10420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.94	2.23	181	93.17	0.00	9,256	8,417	8623
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.96	3.65	303	92.62	0.00	7,700	6,850	7131
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.37	2.93	181	98.30	0.00	6,767	6,453	6651
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.42	4.49	364	90.91	0.00	11,852	10,243	10775
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.77	2.48	181	91.25	0.00	7,708	6,842	7033
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.16	0.50	34	88.66	0.00	11,802	10,355	10415

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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%	14.10%			
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%	20.80%				13.60%			15.60%	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	13.40%					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 16-Apr-2012	Previous Index Price 13-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	101.71	101.72	-0.006%	-0.181%	-0.181%	0.702%	4.82	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	100.98	101.00	-0.012%	0.079%	0.079%	3.819%	3.98	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.72	98.80	-0.078%	-0.234%	-0.234%	5.632%	4.77	1.70	1.62
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.16	99.20	-0.037%	-0.287%	-0.287%		4.82	2.71	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	108.95	109.05	-0.094%	-0.661%	-0.661%	8.455%	5.24	2.92	2.77
IE0006857530	0685753	4.6 Treas Bond 2016	97.88	97.92	-0.038%	-0.818%	-0.818%	8.900%	5.20	3.74	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.94	91.02	-0.090%	-0.170%	-0.170%	11.113%	6.23	5.60	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.96	88.86	0.113%	-0.275%	-0.275%	10.646%	6.36	5.99	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.37	95.44	-0.068%	0.084%	0.084%	9.648%	6.70	6.06	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	86.42	86.67	-0.288%	-0.446%	-0.446%	10.075%	6.75	6.79	6.36
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.77	89.04	-0.301%	-0.020%	-0.020%	10.861%	6.78	6.85	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.16	88.36	-0.235%	0.006%	0.006%	11.303%	6.81	9.32	8.73

Return Price Performance			Index Price 16-Apr-2012	Previous Index Price 13-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	102.12	102.06	0.064%	0.219%	0.219%	-1.033%	4.82	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	105.97	105.94	0.027%	0.296%	0.296%	5.155%	3.98	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.73	99.77	-0.044%	-0.046%	-0.046%	2.514%	4.77	1.70	1.62
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.08	100.08	-0.001%	-0.076%	-0.076%		4.82	2.71	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	114.40	114.43	-0.030%	-0.313%	-0.313%	10.555%	5.24	2.92	2.77
IE0006857530	0685753	4.6 Treas Bond 2016	102.47	102.47	0.000%	-0.575%	-0.575%	10.054%	5.20	3.74	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.17	93.22	-0.049%	0.059%	0.059%	12.600%	6.23	5.60	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.62	92.48	0.147%	-0.043%	-0.043%	11.917%	6.36	5.99	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.30	98.31	-0.016%	0.362%	0.362%	11.500%	6.70	6.06	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	90.91	91.12	-0.234%	-0.195%	-0.195%	11.315%	6.75	6.79	6.36
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.25	91.48	-0.248%	0.236%	0.236%	12.552%	6.78	6.85	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.66	88.82	-0.184%	0.290%	0.290%	6.148%	6.81	9.32	8.73