

# Irish Stock Exchange Daily Bond Index Report

Tuesday 17 April, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 17-Apr-2012	Previous Close Value 16-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.80	92.79	0.012%	-0.22%	-0.22%	8.33%	-7.20%	5.29	4.98	6.37
All Bond Index (Return)	131.29	133.45	-1.619%	-1.61%	-1.61%	8.12%	31.29%	5.29	4.98	6.37
Under 3 Bond Index (Clean)	97.85	97.77	0.086%	-0.05%	-0.05%	3.71%	-2.15%	1.66	1.59	4.57
Under 3 Bond Index (Return)	130.21	132.27	-1.556%	-1.49%	-1.49%	4.01%	30.21%	1.66	1.59	4.57
Under 5 Bond Index (Clean)	101.68	101.62	0.067%	-0.32%	-0.32%	5.34%	1.68%	2.40	2.29	4.92
Under 5 Bond Index (Return)	134.67	138.27	-2.608%	-2.77%	-2.77%	4.26%	34.67%	2.40	2.29	4.92
Under 10 Bond Index (Clean)	93.88	93.84	0.037%	-0.23%	-0.23%	8.05%	-6.12%	4.67	4.40	6.23
Under 10 Bond Index (Return)	129.31	131.75	-1.845%	-1.88%	-1.88%	7.59%	29.31%	4.67	4.40	6.23
5 Plus Bond Index (Clean)	89.87	89.89	-0.019%	-0.17%	-0.17%	10.59%	-10.13%	6.91	6.48	6.65
5 Plus Bond Index (Return)	131.76	133.17	-1.060%	-0.96%	-0.96%	10.88%	31.76%	6.91	6.48	6.65
10 Plus Bond Index (Clean)	88.61	88.74	-0.150%	-0.14%	-0.14%	11.14%	-11.40%	9.31	8.72	6.82
10 Plus Bond Index (Return)	135.82	136.00	-0.133%	0.16%	0.16%	12.51%	35.82%	9.31	8.72	6.82

## 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	101.77	0.43	18	102.21	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.15	-0.01	-1	101.13	0.00	6,028	6,097	6096
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.75	1.02	93	99.77	0.00	8,227	8,223	8308
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.24	0.94	76	100.17	0.00	3,681	3,554	3587
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.95	5.48	239	114.43	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.92	-0.01	-1	97.90	0.00	10,168	9,956	9955
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.96	2.24	182	93.20	0.00	9,256	8,419	8627
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.75	3.67	304	92.42	0.00	7,700	6,834	7116
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.25	2.94	182	98.19	0.00	6,767	6,445	6644
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.60	-0.01	-1	86.59	0.00	11,852	10,265	10263
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.86	2.49	182	91.36	0.00	7,708	6,850	7042
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.02	0.52	35	88.54	0.00	11,802	10,388	10449

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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%	33.80%	21.80%	9.00%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	46.00%	29.50%	12.30%					10.60%	46.10%	29.70%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.90%	12.80%	5.30%					4.60%	19.90%	12.80%	5.30%				
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%		35.70%	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%			12.70%	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%	20.90%				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%					21.10%	100.00%		13.40%					20.80%	100.00%	
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 17-Apr-2012	Previous Index Price 16-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	101.77	101.71	0.059%	-0.122%	-0.122%	0.761%	4.66	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	101.15	100.98	0.163%	0.243%	0.243%	3.989%	3.80	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.75	98.72	0.032%	-0.202%	-0.202%	5.666%	4.76	1.70	1.62
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.24	99.16	0.078%	-0.209%	-0.209%		4.79	2.70	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	108.95	108.95	0.007%	-0.654%	-0.654%	8.463%	5.23	2.92	2.77
IE0006857530	0685753	4.6 Treas Bond 2016	97.92	97.88	0.033%	-0.785%	-0.785%	8.936%	5.19	3.74	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.96	90.94	0.024%	-0.146%	-0.146%	11.140%	6.23	5.60	5.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.75	88.96	-0.239%	-0.513%	-0.513%	10.381%	6.40	5.99	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.25	95.37	-0.126%	-0.042%	-0.042%	9.510%	6.72	6.06	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	86.60	86.42	0.208%	-0.238%	-0.238%	10.304%	6.72	6.79	6.36
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.86	88.77	0.105%	0.084%	0.084%	10.977%	6.76	6.84	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.02	88.16	-0.150%	-0.144%	-0.144%	11.136%	6.82	9.31	8.72

Return Price Performance			Index Price 17-Apr-2012	Previous Index Price 16-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	102.21	102.12	0.082%	0.301%	0.301%	-0.952%	4.66	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	101.13	105.97	-4.563%	-4.280%	-4.280%	0.357%	3.80	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.77	99.73	0.043%	-0.003%	-0.003%	2.559%	4.76	1.70	1.62
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.17	100.08	0.090%	0.014%	0.014%		4.79	2.70	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	114.43	114.40	0.027%	-0.286%	-0.286%	10.585%	5.23	2.92	2.77
IE0006857530	0685753	4.6 Treas Bond 2016	97.90	102.47	-4.458%	-5.008%	-5.008%	5.148%	5.19	3.74	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.20	93.17	0.038%	0.097%	0.097%	12.643%	6.23	5.60	5.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.42	92.62	-0.216%	-0.259%	-0.259%	11.676%	6.40	5.99	5.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.19	98.30	-0.106%	0.256%	0.256%	11.382%	6.72	6.06	5.67
IE0034074488	3407448	4.5 Treas Bnd 2020	86.59	90.91	-4.752%	-4.938%	-4.938%	6.026%	6.72	6.79	6.36
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.36	91.25	0.117%	0.354%	0.354%	12.684%	6.76	6.84	6.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.54	88.66	-0.133%	0.156%	0.156%	6.007%	6.82	9.31	8.72