

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 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 24-Apr-2012	Previous Close Value 23-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.92	92.93	-0.014%	-0.09%	-0.09%	8.47%	-7.08%	5.28	4.97	6.34
All Bond Index (Return)	133.79	133.79	0.001%	0.26%	0.26%	10.18%	33.79%	5.28	4.97	6.34
Under 3 Bond Index (Clean)	97.75	97.85	-0.100%	-0.15%	-0.15%	3.61%	-2.25%	1.64	1.57	4.64
Under 3 Bond Index (Return)	132.36	132.48	-0.088%	0.14%	0.14%	5.74%	32.36%	1.64	1.57	4.64
Under 5 Bond Index (Clean)	101.66	101.73	-0.070%	-0.34%	-0.34%	5.32%	1.66%	2.38	2.27	4.93
Under 5 Bond Index (Return)	138.46	138.54	-0.057%	-0.03%	-0.03%	7.20%	38.46%	2.38	2.27	4.93
Under 10 Bond Index (Clean)	93.96	93.99	-0.029%	-0.14%	-0.14%	8.15%	-6.04%	4.66	4.39	6.21
Under 10 Bond Index (Return)	132.05	132.07	-0.015%	0.19%	0.19%	9.86%	32.05%	4.66	4.39	6.21
5 Plus Bond Index (Clean)	90.07	90.06	0.018%	0.06%	0.06%	10.84%	-9.93%	6.89	6.47	6.62
5 Plus Bond Index (Return)	133.60	133.55	0.033%	0.42%	0.42%	12.42%	33.60%	6.89	6.47	6.62
10 Plus Bond Index (Clean)	88.98	88.90	0.084%	0.27%	0.27%	11.60%	-11.02%	9.30	8.71	6.78
10 Plus Bond Index (Return)	136.55	136.41	0.101%	0.69%	0.69%	13.11%	36.55%	9.30	8.71	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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.61	0.60	25	102.21	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.04	0.08	6	101.12	0.00	6,028	6,090	6095
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.64	1.10	100	99.73	0.00	8,227	8,115	8205
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.17	1.02	83	100.19	0.00	3,630	3,600	3637
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.93	5.64	246	114.57	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.04	0.08	6	98.11	0.00	10,168	9,969	9976
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.10	2.33	189	93.43	0.00	9,256	8,432	8647
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.95	3.75	311	92.69	0.00	7,700	6,849	7137
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.36	3.06	189	98.42	0.00	6,767	6,453	6659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.74	0.07	6	86.81	0.00	11,852	10,281	10290
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.07	2.59	189	91.65	0.00	7,708	6,865	7065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.39	0.62	42	89.01	0.00	11,800	10,430	10504

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 April, 2012

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

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%	34.20%	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%	45.50%	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%	12.90%	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%		35.90%	15.00%					12.80%		35.70%	14.70%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	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%	13.20%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.80%				13.20%			15.20%	20.50%				
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%					21.20%	100.00%		13.40%					20.90%	100.00%		
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 April, 2012

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

Bond Index Constituent

Clean Price Performance			Index Price 24-Apr-2012	Previous Index Price 23-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	101.61	101.62	-0.004%	-0.281%	-0.281%	0.601%	4.86	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.04	101.12	-0.079%	0.136%	0.136%	3.878%	3.89	0.98	0.94
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.64	98.72	-0.078%	-0.315%	-0.315%	5.546%	4.83	1.68	1.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.17	99.35	-0.186%	-0.280%	-0.280%		4.82	2.68	2.56
IE0004680173	0468017	8.25 Treas Bond 2015	108.93	109.05	-0.112%	-0.677%	-0.677%	8.438%	5.23	2.90	2.75
IE0006857530	0685753	4.6 Treas Bond 2016	98.04	98.05	-0.015%	-0.664%	-0.664%	9.070%	5.16	3.72	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.10	91.04	0.060%	0.005%	0.005%	11.308%	6.21	5.58	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.95	89.03	-0.093%	-0.295%	-0.295%	10.624%	6.37	5.97	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.36	95.34	0.018%	0.073%	0.073%	9.637%	6.70	6.04	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.74	86.81	-0.075%	-0.081%	-0.081%	10.479%	6.70	6.77	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.07	88.96	0.115%	0.312%	0.312%	11.230%	6.73	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.39	88.32	0.085%	0.276%	0.276%	11.603%	6.78	9.30	8.71

Return Price Performance			Index Price 24-Apr-2012	Previous Index Price 23-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	102.19	0.020%	0.308%	0.308%	-0.945%	4.86	0.43	0.42
IE0031256328	3125632	5.0 Treasury Bond 2013	101.12	101.19	-0.065%	-4.291%	-4.291%	0.345%	3.89	0.98	0.94
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.73	99.80	-0.067%	-0.039%	-0.039%	2.522%	4.83	1.68	1.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.19	100.36	-0.172%	0.030%	0.030%		4.82	2.68	2.56
IE0004680173	0468017	8.25 Treas Bond 2015	114.57	114.67	-0.087%	-0.168%	-0.168%	10.715%	5.23	2.90	2.75
IE0006857530	0685753	4.6 Treas Bond 2016	98.11	98.11	-0.002%	-4.805%	-4.805%	5.372%	5.16	3.72	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.43	93.36	0.073%	0.337%	0.337%	12.913%	6.21	5.58	5.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.69	92.76	-0.075%	0.042%	0.042%	12.013%	6.37	5.97	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.42	98.38	0.035%	0.484%	0.484%	11.635%	6.70	6.04	5.66
IE0034074488	3407448	4.5 Treas Bnd 2020	86.81	86.87	-0.061%	-4.692%	-4.692%	6.300%	6.70	6.77	6.35
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.65	91.54	0.127%	0.681%	0.681%	13.051%	6.73	6.83	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.01	88.92	0.101%	0.692%	0.692%	6.574%	6.78	9.30	8.71