

Irish Stock Exchange Weekly 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	Week to Date	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				

Bond Index 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

Irish Stock Exchange Weekly 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 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%

Irish Stock Exchange Weekly 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 Index Constituent

Clean Price Performance				Week to Date Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Apr-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.72	-0.17%	-0.17%	0.71%	4.83	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	101.00	0.09%	0.09%	3.83%	3.97	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.80	-0.16%	-0.16%	5.71%	4.73	1.70	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.20	-0.25%	-0.25%		4.81	2.71	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	109.05	-0.57%	-0.57%	8.56%	5.21	2.92	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	97.92	-0.78%	-0.78%	8.94%	5.19	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.02	-0.08%	-0.08%	11.21%	6.22	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.86	-0.39%	-0.39%	10.52%	6.38	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.44	0.15%	0.15%	9.72%	6.69	6.06	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	86.67	-0.16%	-0.16%	10.39%	6.71	6.80	6.37
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.04	0.28%	0.28%	11.20%	6.73	6.85	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.36	0.24%	0.24%	11.57%	6.78	9.33	8.74

Return Price Performance				Week to Date Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Apr-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.06	0.16%	0.16%	-1.10%	4.83	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	105.94	0.27%	0.27%	5.13%	3.97	1.00	0.96
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.77	0.00%	0.00%	2.56%	4.73	1.70	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.08	-0.07%	-0.07%		4.81	2.71	2.58
IE0004680173	0468017	8.25 Treas Bond 2015	114.43	-0.28%	-0.28%	10.59%	5.21	2.92	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	102.47	-0.58%	-0.58%	10.05%	5.19	3.74	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.22	0.11%	0.11%	12.66%	6.22	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.48	-0.19%	-0.19%	11.75%	6.38	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.31	0.38%	0.38%	11.52%	6.69	6.06	5.68
IE0034074488	3407448	4.5 Treas Bnd 2020	91.12	0.04%	0.04%	11.58%	6.71	6.80	6.37
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.48	0.49%	0.49%	12.83%	6.73	6.85	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.82	0.47%	0.47%	6.34%	6.78	9.33	8.74