

# Irish Stock Exchange Daily Bond Index Report

Wednesday 2 May, 2012

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

## Bond Indices Performance

Index	Close Value 02-May-2012	Previous Close Value 01-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.05	92.99	0.059%	0.10%	0.05%	8.62%	-6.95%	5.26	4.94	6.32
All Bond Index (Return)	134.12	134.02	0.072%	0.13%	0.51%	10.45%	34.12%	5.26	4.94	6.32
Under 3 Bond Index (Clean)	97.81	97.82	-0.003%	0.00%	-0.09%	3.67%	-2.19%	1.61	1.54	4.60
Under 3 Bond Index (Return)	132.58	132.56	0.008%	0.02%	0.30%	5.91%	32.58%	1.61	1.54	4.60
Under 5 Bond Index (Clean)	101.72	101.67	0.052%	0.12%	-0.28%	5.38%	1.72%	2.35	2.24	4.91
Under 5 Bond Index (Return)	138.68	138.59	0.063%	0.14%	0.13%	7.37%	38.68%	2.35	2.24	4.91
Under 10 Bond Index (Clean)	94.02	93.94	0.089%	0.09%	-0.08%	8.22%	-5.98%	4.63	4.36	6.20
Under 10 Bond Index (Return)	132.27	132.14	0.101%	0.11%	0.36%	10.05%	32.27%	4.63	4.36	6.20
5 Plus Bond Index (Clean)	90.23	90.18	0.063%	0.10%	0.24%	11.04%	-9.77%	6.87	6.44	6.59
5 Plus Bond Index (Return)	133.99	133.89	0.077%	0.12%	0.72%	12.75%	33.99%	6.87	6.44	6.59
10 Plus Bond Index (Clean)	89.53	89.65	-0.129%	0.21%	0.90%	12.30%	-10.47%	9.29	8.70	6.71
10 Plus Bond Index (Return)	137.57	137.72	-0.111%	0.24%	1.45%	13.96%	37.57%	9.29	8.70	6.71

## 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	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.56	0.79	33	102.36	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.01	0.19	14	101.20	0.00	6,028	6,089	6100
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.73	1.18	108	99.91	0.00	8,227	8,123	8220
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.32	1.12	91	100.44	0.00	3,630	3,605	3646
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.08	5.82	254	114.90	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.09	0.18	14	98.27	0.00	10,168	9,974	9992
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.05	2.43	197	93.48	0.00	9,256	8,427	8652
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.97	3.85	319	92.82	0.00	7,700	6,851	7147
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.55	3.18	197	98.73	0.00	6,767	6,465	6681
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.76	0.17	14	86.93	0.00	11,852	10,283	10303
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.21	2.70	197	91.91	0.00	7,708	6,877	7084
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.94	0.74	50	89.68	0.00	11,781	10,478	10565

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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%	33.90%	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%	13.00%	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%	14.90%					12.70%		35.70%	14.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%				11.00%			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%				13.10%			15.20%	20.40%			
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	13.60%					21.20%	100.00%		13.50%					20.90%	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 02-May-2012	Previous Index Price 01-May-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.56	101.59	-0.029%	-0.031%	-0.328%	0.553%	4.69	0.40	0.39
IE0031256328	3125632	5.0 Treasury Bond 2013	101.01	101.02	-0.002%	0.000%	0.109%	3.850%	3.88	0.95	0.91
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.73	98.67	0.059%	-0.046%	-0.224%	5.642%	4.79	1.65	1.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.32	99.46	-0.143%	0.086%	-0.126%		4.76	2.65	2.53
IE0004680173	0468017	8.25 Treas Bond 2015	109.08	109.13	-0.048%	0.122%	-0.543%	8.583%	5.16	2.87	2.73
IE0006857530	0685753	4.6 Treas Bond 2016	98.09	97.94	0.150%	0.327%	-0.608%	9.131%	5.15	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.05	90.98	0.086%	0.009%	-0.044%	11.253%	6.22	5.55	5.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.97	88.87	0.116%	0.093%	-0.263%	10.659%	6.37	5.94	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.55	95.40	0.160%	0.129%	0.271%	9.853%	6.67	6.01	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	86.76	86.76	-0.009%	-0.015%	-0.063%	10.498%	6.70	6.74	6.32
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.21	88.95	0.296%	0.168%	0.479%	11.415%	6.71	6.80	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.94	89.06	-0.129%	0.214%	0.900%	12.298%	6.71	9.29	8.70

Return Price Performance			Index Price 02-May-2012	Previous Index Price 01-May-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.36	102.36	-0.005%	0.016%	0.448%	-0.806%	4.69	0.40	0.39
IE0031256328	3125632	5.0 Treasury Bond 2013	101.20	101.19	0.011%	0.027%	-4.214%	0.427%	3.88	0.95	0.91
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.91	99.84	0.068%	-0.023%	0.139%	2.705%	4.79	1.65	1.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.44	100.57	-0.130%	0.109%	0.281%		4.76	2.65	2.53
IE0004680173	0468017	8.25 Treas Bond 2015	114.90	114.93	-0.025%	0.156%	0.119%	11.034%	5.16	2.87	2.73
IE0006857530	0685753	4.6 Treas Bond 2016	98.27	98.11	0.163%	0.352%	-4.654%	5.539%	5.15	3.69	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.48	93.39	0.096%	0.034%	0.394%	12.978%	6.22	5.55	5.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.82	92.70	0.124%	0.115%	0.176%	12.163%	6.37	5.94	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.73	98.56	0.171%	0.157%	0.808%	11.994%	6.67	6.01	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	86.93	86.92	0.006%	0.015%	-4.567%	6.439%	6.70	6.74	6.32
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.91	91.64	0.301%	0.193%	0.963%	13.368%	6.71	6.80	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.68	89.78	-0.111%	0.245%	1.448%	7.374%	6.71	9.29	8.70