

Irish Stock Exchange Daily Bond Index Report

Friday 4 May, 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 04-May-2012	Previous Close Value 03-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.91	93.02	-0.113%	-0.05%	-0.10%	8.46%	-7.09%	5.25	4.94	6.36
All Bond Index (Return)	133.96	134.09	-0.098%	0.01%	0.39%	10.32%	33.96%	5.25	4.94	6.36
Under 3 Bond Index (Clean)	97.73	97.82	-0.093%	-0.09%	-0.17%	3.58%	-2.27%	1.61	1.54	4.65
Under 3 Bond Index (Return)	132.50	132.60	-0.080%	-0.04%	0.24%	5.84%	32.50%	1.61	1.54	4.65
Under 5 Bond Index (Clean)	101.47	101.67	-0.206%	-0.14%	-0.53%	5.11%	1.47%	2.35	2.23	5.02
Under 5 Bond Index (Return)	138.37	138.63	-0.191%	-0.09%	-0.10%	7.13%	38.37%	2.35	2.23	5.02
Under 10 Bond Index (Clean)	93.84	93.96	-0.131%	-0.11%	-0.27%	8.01%	-6.16%	4.62	4.35	6.25
Under 10 Bond Index (Return)	132.05	132.21	-0.116%	-0.05%	0.19%	9.87%	32.05%	4.62	4.35	6.25
5 Plus Bond Index (Clean)	90.15	90.21	-0.061%	0.00%	0.14%	10.93%	-9.85%	6.86	6.44	6.61
5 Plus Bond Index (Return)	133.91	133.97	-0.046%	0.06%	0.66%	12.68%	33.91%	6.86	6.44	6.61
10 Plus Bond Index (Clean)	89.65	89.65	0.002%	0.35%	1.03%	12.44%	-10.35%	9.28	8.70	6.69
10 Plus Bond Index (Return)	137.80	137.77	0.019%	0.41%	1.61%	14.15%	37.80%	9.28	8.70	6.69

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 Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.53	0.84	35	102.37	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.97	0.22	16	101.19	0.00	6,028	6,086	6099
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.67	1.21	110	99.88	0.00	8,227	8,118	8217
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.09	1.15	93	100.24	0.00	3,630	3,597	3639
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.84	5.87	256	114.71	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.55	0.20	16	97.75	0.00	10,168	9,919	9940
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.85	2.45	199	93.30	0.00	9,256	8,408	8635
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.65	3.87	321	92.52	0.00	7,700	6,826	7124
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.29	3.22	199	98.50	0.00	6,767	6,448	6665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.79	0.20	16	86.99	0.00	11,852	10,287	10310
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.19	2.73	199	91.92	0.00	7,708	6,875	7085
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	89.06	0.77	52	89.83	0.00	11,781	10,492	10583

Irish Stock Exchange Daily Bond Index Report

Friday 4 May, 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%	45.60%	29.30%	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%	20.20%	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%		35.70%	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%	17.00%				11.00%			12.70%	17.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.80%				9.10%			10.50%	14.10%			
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%	20.90%				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%			10.50%	14.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%					21.30%	100.00%		13.50%					21.00%	100.00%	
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Friday 4 May, 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 04-May-2012	Previous Index Price 03-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	101.53	101.56	-0.030%	-0.065%	-0.361%	0.520%	4.72	0.39	0.38
IE0031256328	3125632	5.0 Treasury Bond 2013	100.97	101.05	-0.079%	-0.040%	0.069%	3.809%	3.92	0.94	0.90
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.67	98.75	-0.076%	-0.101%	-0.280%	5.583%	4.83	1.64	1.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.09	99.25	-0.156%	-0.144%	-0.355%		4.85	2.65	2.53
IE0004680173	0468017	8.25 Treas Bond 2015	108.84	109.00	-0.150%	-0.094%	-0.758%	8.349%	5.23	2.86	2.72
IE0006857530	0685753	4.6 Treas Bond 2016	97.55	97.95	-0.406%	-0.225%	-1.155%	8.530%	5.30	3.68	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.85	91.07	-0.245%	-0.220%	-0.272%	10.999%	6.27	5.55	5.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.65	88.81	-0.175%	-0.267%	-0.622%	10.261%	6.44	5.93	5.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.29	95.44	-0.162%	-0.147%	-0.005%	9.551%	6.72	6.00	5.62
IE0034074488	3407448	4.5 Treas Bnd 2020	86.79	86.65	0.156%	0.023%	-0.025%	10.540%	6.70	6.74	6.31
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.19	89.24	-0.050%	0.146%	0.456%	11.390%	6.71	6.79	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.06	89.06	0.002%	0.346%	1.032%	12.445%	6.69	9.28	8.70

Return Price Performance			Index Price 04-May-2012	Previous Index Price 03-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	102.37	102.38	-0.006%	0.029%	0.462%	-0.793%	4.72	0.39	0.38
IE0031256328	3125632	5.0 Treasury Bond 2013	101.19	101.26	-0.065%	0.015%	-4.225%	0.415%	3.92	0.94	0.90
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.88	99.94	-0.064%	-0.056%	0.106%	2.671%	4.83	1.64	1.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.24	100.38	-0.141%	-0.093%	0.079%		4.85	2.65	2.53
IE0004680173	0468017	8.25 Treas Bond 2015	114.71	114.85	-0.123%	-0.009%	-0.045%	10.852%	5.23	2.86	2.72
IE0006857530	0685753	4.6 Treas Bond 2016	97.75	98.14	-0.392%	-0.173%	-5.153%	4.987%	5.30	3.68	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.30	93.51	-0.226%	-0.162%	0.198%	12.756%	6.27	5.55	5.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.52	92.67	-0.154%	-0.204%	-0.144%	11.805%	6.44	5.93	5.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.50	98.64	-0.141%	-0.076%	0.573%	11.733%	6.72	6.00	5.62
IE0034074488	3407448	4.5 Treas Bnd 2020	86.99	86.84	0.170%	0.081%	-4.504%	6.509%	6.70	6.74	6.31
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.92	91.95	-0.034%	0.202%	0.972%	13.378%	6.71	6.79	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.83	89.81	0.019%	0.409%	1.614%	7.550%	6.69	9.28	8.70