

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 May, 2012

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Bond Indices Performance

Index	Close Value 01-May-2012	Previous Close Value 30-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.99	92.95	0.044%	0.04%	-0.01%	8.56%	-7.01%	5.27	4.96	6.33
All Bond Index (Return)	134.02	133.95	0.057%	0.06%	0.43%	10.37%	34.02%	5.27	4.96	6.33
Under 3 Bond Index (Clean)	97.82	97.82	-0.001%	0.00%	-0.09%	3.68%	-2.18%	1.62	1.55	4.60
Under 3 Bond Index (Return)	132.56	132.55	0.012%	0.01%	0.29%	5.90%	32.56%	1.62	1.55	4.60
Under 5 Bond Index (Clean)	101.67	101.61	0.063%	0.06%	-0.33%	5.33%	1.67%	2.36	2.25	4.93
Under 5 Bond Index (Return)	138.59	138.49	0.075%	0.08%	0.06%	7.30%	38.59%	2.36	2.25	4.93
Under 10 Bond Index (Clean)	93.94	93.94	-0.003%	0.00%	-0.17%	8.12%	-6.06%	4.64	4.37	6.22
Under 10 Bond Index (Return)	132.14	132.12	0.011%	0.01%	0.26%	9.94%	32.14%	4.64	4.37	6.22
5 Plus Bond Index (Clean)	90.18	90.15	0.033%	0.03%	0.17%	10.97%	-9.82%	6.88	6.45	6.60
5 Plus Bond Index (Return)	133.89	133.82	0.048%	0.05%	0.64%	12.67%	33.89%	6.88	6.45	6.60
10 Plus Bond Index (Clean)	89.65	89.34	0.344%	0.34%	1.03%	12.44%	-10.35%	9.30	8.72	6.69
10 Plus Bond Index (Return)	137.72	137.23	0.356%	0.36%	1.56%	14.09%	37.72%	9.30	8.72	6.69

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.59	0.77	32	102.36	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.02	0.18	13	101.19	0.00	6,028	6,089	6099
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.67	1.17	107	99.84	0.00	8,227	8,118	8214
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.46	1.11	90	100.57	0.00	3,630	3,610	3651
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.13	5.80	253	114.93	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.94	0.16	13	98.11	0.00	10,168	9,959	9976
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	90.98	2.42	196	93.39	0.00	9,256	8,420	8644
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.87	3.83	318	92.70	0.00	7,700	6,843	7138
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.40	3.17	196	98.56	0.00	6,767	6,455	6669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.76	0.16	13	86.92	0.00	11,852	10,284	10303
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.95	2.69	196	91.64	0.00	7,708	6,856	7063
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	89.06	0.73	49	89.78	0.00	11,781	10,492	10577

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%			4.70%	20.30%	13.10%	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%		35.80%	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%				21.30%	100.00%	13.50%				21.00%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-May-2012	Previous Index Price 30-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	101.59	101.60	-0.003%	-0.003%	-0.299%	0.582%	4.72	0.41	0.40
IE0031256328	3125632	5.0 Treasury Bond 2013	101.02	101.01	0.002%	0.002%	0.111%	3.852%	3.89	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.67	98.77	-0.104%	-0.104%	-0.283%	5.580%	4.82	1.66	1.58
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.46	99.23	0.229%	0.229%	0.017%		4.70	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	109.13	108.94	0.170%	0.170%	-0.496%	8.635%	5.15	2.88	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	97.94	97.77	0.177%	0.177%	-0.757%	8.967%	5.19	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.98	91.05	-0.077%	-0.077%	-0.130%	11.158%	6.23	5.56	5.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.87	88.89	-0.022%	-0.022%	-0.379%	10.531%	6.39	5.95	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.40	95.43	-0.031%	-0.031%	0.110%	9.677%	6.70	6.02	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	86.76	86.77	-0.006%	-0.006%	-0.054%	10.508%	6.70	6.75	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.95	89.06	-0.127%	-0.127%	0.182%	11.086%	6.75	6.81	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.06	88.75	0.344%	0.344%	1.030%	12.443%	6.69	9.30	8.72

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-May-2012	Previous Index Price 30-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	102.36	102.34	0.021%	0.021%	0.453%	-0.801%	4.72	0.41	0.40
IE0031256328	3125632	5.0 Treasury Bond 2013	101.19	101.18	0.016%	0.016%	-4.224%	0.416%	3.89	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.84	99.93	-0.091%	-0.091%	0.071%	2.635%	4.82	1.66	1.58
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.57	100.33	0.239%	0.239%	0.411%		4.70	2.67	2.55
IE0004680173	0468017	8.25 Treas Bond 2015	114.93	114.72	0.181%	0.181%	0.145%	11.062%	5.15	2.88	2.74
IE0006857530	0685753	4.6 Treas Bond 2016	98.11	97.92	0.189%	0.189%	-4.810%	5.367%	5.19	3.70	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.39	93.45	-0.062%	-0.062%	0.297%	12.869%	6.23	5.56	5.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.70	92.71	-0.009%	-0.009%	0.052%	12.024%	6.39	5.95	5.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.56	98.58	-0.014%	-0.014%	0.635%	11.803%	6.70	6.02	5.64
IE0034074488	3407448	4.5 Treas Bnd 2020	86.92	86.92	0.009%	0.009%	-4.573%	6.433%	6.70	6.75	6.33
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.64	91.73	-0.108%	-0.108%	0.660%	13.028%	6.75	6.81	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.78	89.46	0.357%	0.357%	1.561%	7.494%	6.69	9.30	8.72