

Irish Stock Exchange Daily Bond Index Report

Thursday 3 May, 2012

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Bond Indices Performance

Index	Close Value 03-May-2012	Previous Close Value 02-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	93.02	93.05	-0.037%	0.07%	0.01%	8.58%	-6.99%	5.26	4.94	6.33
All Bond Index (Return)	134.09	134.12	-0.022%	0.11%	0.48%	10.43%	34.09%	5.26	4.94	6.33
Under 3 Bond Index (Clean)	97.82	97.81	0.008%	0.00%	-0.08%	3.68%	-2.18%	1.61	1.54	4.59
Under 3 Bond Index (Return)	132.60	132.58	0.020%	0.04%	0.32%	5.93%	32.60%	1.61	1.54	4.59
Under 5 Bond Index (Clean)	101.67	101.72	-0.047%	0.07%	-0.33%	5.33%	1.67%	2.35	2.24	4.93
Under 5 Bond Index (Return)	138.63	138.68	-0.034%	0.10%	0.09%	7.34%	38.63%	2.35	2.24	4.93
Under 10 Bond Index (Clean)	93.96	94.02	-0.063%	0.02%	-0.14%	8.15%	-6.04%	4.63	4.36	6.22
Under 10 Bond Index (Return)	132.21	132.27	-0.048%	0.06%	0.31%	9.99%	32.21%	4.63	4.36	6.22
5 Plus Bond Index (Clean)	90.21	90.23	-0.031%	0.07%	0.20%	11.00%	-9.80%	6.87	6.44	6.60
5 Plus Bond Index (Return)	133.97	133.99	-0.016%	0.11%	0.70%	12.74%	33.97%	6.87	6.44	6.60
10 Plus Bond Index (Clean)	89.65	89.53	0.130%	0.34%	1.03%	12.44%	-10.35%	9.29	8.70	6.69
10 Plus Bond Index (Return)	137.77	137.57	0.145%	0.39%	1.60%	14.13%	37.77%	9.29	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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.56	0.82	34	102.38	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.05	0.21	15	101.26	0.00	6,028	6,091	6103
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.75	1.20	109	99.94	0.00	8,227	8,124	8223
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.25	1.13	92	100.38	0.00	3,630	3,603	3644
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.00	5.84	255	114.85	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	97.95	0.19	15	98.14	0.00	10,168	9,960	9979
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	2.44	198	93.51	0.00	9,256	8,429	8655
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	88.81	3.86	320	92.67	0.00	7,700	6,838	7135
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.44	3.20	198	98.64	0.00	6,767	6,458	6675
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.65	0.19	15	86.84	0.00	11,852	10,271	10292
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.24	2.71	198	91.95	0.00	7,708	6,878	7087
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	89.06	0.76	51	89.81	0.00	11,781	10,492	10581

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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%		35.80%	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%			10.50%	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%

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Bond Index Constituent

Clean Price Performance			Index Price 03-May-2012	Previous Index Price 02-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	101.56	-0.004%	-0.035%	-0.332%	0.549%	4.67	0.39	0.38
IE0031256328	3125632	5.0 Treasury Bond 2013	101.05	101.01	0.040%	0.040%	0.149%	3.891%	3.83	0.94	0.91
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.75	98.73	0.020%	-0.025%	-0.204%	5.664%	4.78	1.65	1.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.25	99.32	-0.074%	0.012%	-0.199%		4.79	2.65	2.53
IE0004680173	0468017	8.25 Treas Bond 2015	109.00	109.08	-0.065%	0.057%	-0.608%	8.512%	5.18	2.86	2.72
IE0006857530	0685753	4.6 Treas Bond 2016	97.95	98.09	-0.145%	0.182%	-0.752%	8.973%	5.19	3.68	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	91.05	0.016%	0.025%	-0.027%	11.272%	6.22	5.55	5.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.81	88.97	-0.185%	-0.092%	-0.448%	10.454%	6.41	5.94	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.44	95.55	-0.113%	0.016%	0.157%	9.729%	6.69	6.01	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	86.65	86.76	-0.118%	-0.133%	-0.181%	10.368%	6.72	6.74	6.31
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.24	89.21	0.028%	0.196%	0.507%	11.446%	6.70	6.80	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.06	88.94	0.129%	0.344%	1.030%	12.443%	6.69	9.29	8.70

Return Price Performance			Index Price 03-May-2012	Previous Index Price 02-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	102.38	102.36	0.020%	0.035%	0.468%	-0.787%	4.67	0.39	0.38
IE0031256328	3125632	5.0 Treasury Bond 2013	101.26	101.20	0.053%	0.080%	-4.163%	0.480%	3.83	0.94	0.91
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.94	99.91	0.031%	0.008%	0.170%	2.736%	4.78	1.65	1.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.38	100.44	-0.060%	0.049%	0.221%		4.79	2.65	2.53
IE0004680173	0468017	8.25 Treas Bond 2015	114.85	114.90	-0.042%	0.114%	0.078%	10.988%	5.18	2.86	2.72
IE0006857530	0685753	4.6 Treas Bond 2016	98.14	98.27	-0.131%	0.221%	-4.780%	5.400%	5.19	3.68	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.51	93.48	0.030%	0.064%	0.424%	13.011%	6.22	5.55	5.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.67	92.82	-0.165%	-0.050%	0.011%	11.978%	6.41	5.94	5.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.64	98.73	-0.092%	0.065%	0.715%	11.891%	6.69	6.01	5.63
IE0034074488	3407448	4.5 Treas Bnd 2020	86.84	86.93	-0.105%	-0.090%	-4.667%	6.328%	6.72	6.74	6.31
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.95	91.91	0.042%	0.235%	1.006%	13.416%	6.70	6.80	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.81	89.68	0.145%	0.390%	1.595%	7.530%	6.69	9.29	8.70