

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 May, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-May-2012	Previous Close Value 04-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.14	92.91	-0.832%	-0.88%	-0.93%	7.56%	-7.86%	5.24	4.92	6.52
All Bond Index (Return)	132.94	133.96	-0.763%	-0.75%	-0.38%	9.48%	32.94%	5.24	4.92	6.52
Under 3 Bond Index (Clean)	97.28	97.73	-0.459%	-0.55%	-0.63%	3.11%	-2.72%	1.60	1.53	4.95
Under 3 Bond Index (Return)	131.96	132.50	-0.408%	-0.45%	-0.17%	5.41%	31.96%	1.60	1.53	4.95
Under 5 Bond Index (Clean)	100.83	101.47	-0.625%	-0.76%	-1.15%	4.46%	0.83%	2.34	2.22	5.30
Under 5 Bond Index (Return)	137.58	138.37	-0.572%	-0.66%	-0.67%	6.52%	37.58%	2.34	2.22	5.30
Under 10 Bond Index (Clean)	93.11	93.84	-0.778%	-0.88%	-1.05%	7.17%	-6.89%	4.61	4.34	6.43
Under 10 Bond Index (Return)	131.11	132.05	-0.710%	-0.76%	-0.52%	9.09%	31.11%	4.61	4.34	6.43
5 Plus Bond Index (Clean)	89.30	90.15	-0.948%	-0.94%	-0.81%	9.88%	-10.71%	6.85	6.42	6.76
5 Plus Bond Index (Return)	132.75	133.91	-0.869%	-0.81%	-0.22%	11.71%	32.75%	6.85	6.42	6.76
10 Plus Bond Index (Clean)	88.59	89.65	-1.176%	-0.83%	-0.16%	11.12%	-11.41%	9.26	8.66	6.83
10 Plus Bond Index (Return)	136.28	137.80	-1.100%	-0.70%	0.50%	12.89%	36.28%	9.26	8.66	6.83

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.45	0.94	39	102.38	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.87	0.27	20	101.15	0.00	6,028	6,080	6097
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.21	1.25	114	99.45	0.00	8,227	8,080	8182
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	98.06	1.20	97	99.26	0.00	3,630	3,560	3603
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.56	5.96	260	113.51	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.65	0.25	20	96.90	0.00	10,168	9,828	9853
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	89.47	2.50	203	91.97	0.00	9,256	8,281	8512
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	87.65	3.92	325	91.57	0.00	7,700	6,749	7051
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.88	3.28	203	98.16	0.00	6,767	6,420	6642
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.28	0.25	20	86.53	0.00	11,852	10,227	10256
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.52	2.78	203	91.30	0.00	7,708	6,823	7037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.01	0.83	56	88.84	0.00	11,791	10,369	10466

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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	8.00%	34.30%	22.10%	9.20%					7.80%	34.10%	22.00%	9.10%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.50%	29.30%	12.20%					10.50%	45.70%	29.50%	12.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	20.10%	12.90%	5.40%					4.60%	20.10%	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%		35.60%	14.90%					12.70%		35.50%	14.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	16.90%				11.00%			12.70%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	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%			9.90%	13.30%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	20.90%				13.20%			15.20%	20.50%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%				9.10%			10.50%	14.10%			
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%	
									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 08-May-2012	Previous Index Price 04-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	101.45	101.53	-0.082%	-0.147%	-0.443%	0.438%	4.90	0.39	0.38
IE0031256328	3125632	5.0 Treasury Bond 2013	100.87	100.97	-0.099%	-0.139%	-0.030%	3.706%	4.02	0.94	0.90
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.21	98.67	-0.474%	-0.575%	-0.753%	5.083%	5.13	1.64	1.56
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.06	99.09	-1.036%	-1.179%	-1.388%		5.26	2.64	2.51
IE0004680173	0468017	8.25 Treas Bond 2015	107.56	108.84	-1.181%	-1.273%	-1.929%	7.070%	5.64	2.86	2.70
IE0006857530	0685753	4.6 Treas Bond 2016	96.65	97.55	-0.923%	-1.146%	-2.067%	7.529%	5.57	3.68	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.47	90.85	-1.519%	-1.735%	-1.787%	9.313%	6.55	5.53	5.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.65	88.65	-1.131%	-1.395%	-1.746%	9.013%	6.63	5.92	5.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.88	95.29	-0.425%	-0.571%	-0.430%	9.085%	6.79	6.00	5.61
IE0034074488	3407448	4.5 Treas Bnd 2020	86.28	86.79	-0.582%	-0.559%	-0.607%	9.896%	6.79	6.73	6.30
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.52	89.19	-0.760%	-0.615%	-0.307%	10.543%	6.83	6.78	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.01	89.06	-1.176%	-0.834%	-0.155%	11.123%	6.83	9.26	8.66

Return Price Performance			Index Price 08-May-2012	Previous Index Price 04-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	102.37	0.013%	0.042%	0.475%	-0.780%	4.90	0.39	0.38
IE0031256328	3125632	5.0 Treasury Bond 2013	101.15	101.19	-0.045%	-0.031%	-4.269%	0.369%	4.02	0.94	0.90
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.45	99.88	-0.425%	-0.480%	-0.319%	2.235%	5.13	1.64	1.56
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.26	100.24	-0.977%	-1.068%	-0.899%		5.26	2.64	2.51
IE0004680173	0468017	8.25 Treas Bond 2015	113.51	114.71	-1.041%	-1.050%	-1.086%	9.698%	5.64	2.86	2.70
IE0006857530	0685753	4.6 Treas Bond 2016	96.90	97.75	-0.870%	-1.041%	-5.978%	4.074%	5.57	3.68	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.97	93.30	-1.426%	-1.585%	-1.231%	11.149%	6.55	5.53	5.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.57	92.52	-1.031%	-1.233%	-1.173%	10.652%	6.63	5.92	5.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.16	98.50	-0.346%	-0.422%	0.225%	11.347%	6.79	6.00	5.61
IE0034074488	3407448	4.5 Treas Bnd 2020	86.53	86.99	-0.524%	-0.444%	-5.005%	5.951%	6.79	6.73	6.30
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.30	91.92	-0.678%	-0.477%	0.288%	12.610%	6.83	6.78	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.84	89.83	-1.100%	-0.695%	0.497%	6.367%	6.83	9.26	8.66