

Irish Stock Exchange Daily Bond Index Report

Thursday 10 May, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-May-2012	Previous Close Value 09-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.12	92.22	-0.114%	-0.90%	-0.95%	7.53%	-7.88%	5.23	4.91	6.53
All Bond Index (Return)	132.94	133.07	-0.098%	-0.75%	-0.38%	9.49%	32.94%	5.23	4.91	6.53
Under 3 Bond Index (Clean)	97.19	97.24	-0.051%	-0.65%	-0.73%	3.01%	-2.81%	1.59	1.52	5.02
Under 3 Bond Index (Return)	131.86	131.91	-0.038%	-0.52%	-0.24%	5.34%	31.86%	1.59	1.52	5.02
Under 5 Bond Index (Clean)	100.64	100.77	-0.127%	-0.95%	-1.34%	4.26%	0.64%	2.33	2.21	5.38
Under 5 Bond Index (Return)	137.36	137.51	-0.113%	-0.82%	-0.83%	6.35%	37.36%	2.33	2.21	5.38
Under 10 Bond Index (Clean)	93.02	93.11	-0.096%	-0.98%	-1.14%	7.07%	-6.98%	4.60	4.33	6.45
Under 10 Bond Index (Return)	131.03	131.14	-0.080%	-0.82%	-0.58%	9.02%	31.03%	4.60	4.33	6.45
5 Plus Bond Index (Clean)	89.36	89.45	-0.107%	-0.88%	-0.74%	9.96%	-10.64%	6.84	6.41	6.75
5 Plus Bond Index (Return)	132.88	132.99	-0.089%	-0.71%	-0.12%	11.81%	32.88%	6.84	6.41	6.75
10 Plus Bond Index (Clean)	88.96	89.17	-0.233%	-0.43%	0.25%	11.58%	-11.04%	9.25	8.67	6.78
10 Plus Bond Index (Return)	136.88	137.17	-0.215%	-0.26%	0.94%	13.39%	36.88%	9.25	8.67	6.78

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	101.46	0.98	41	102.44	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.91	0.30	22	101.21	0.00	6,028	6,082	6100
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.03	1.27	116	99.30	0.00	8,227	8,065	8170
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.93	1.22	99	99.15	0.00	3,630	3,555	3599
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.59	6.00	262	113.59	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.32	0.28	22	96.60	0.00	10,168	9,794	9822
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	89.45	2.53	205	91.98	0.00	9,256	8,279	8513
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	87.53	3.94	327	91.47	0.00	7,700	6,740	7043
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.75	3.31	205	98.06	0.00	6,767	6,411	6635
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.26	0.27	22	86.53	0.00	11,852	10,224	10256
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.70	2.81	205	91.50	0.00	7,708	6,837	7053
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.37	0.86	58	89.23	0.00	11,791	10,420	10521

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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	12.80%		35.60%	14.80%					12.60%		35.40%	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%			15.30%	20.50%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.40%	14.00%				9.10%			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 10-May-2012	Previous Index Price 09-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	101.46	101.47	-0.009%	-0.138%	-0.434%	0.447%	4.77	0.38	0.37
IE0031256328	3125632	5.0 Treasury Bond 2013	100.91	100.91	-0.008%	-0.107%	0.002%	3.739%	3.97	0.93	0.89
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.03	98.12	-0.094%	-0.754%	-0.932%	4.893%	5.25	1.63	1.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.93	97.96	-0.028%	-1.310%	-1.518%		5.32	2.63	2.50
IE0004680173	0468017	8.25 Treas Bond 2015	107.59	107.68	-0.085%	-1.243%	-1.899%	7.103%	5.62	2.84	2.69
IE0006857530	0685753	4.6 Treas Bond 2016	96.32	96.57	-0.264%	-1.485%	-2.403%	7.159%	5.67	3.66	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.45	89.66	-0.229%	-1.752%	-1.804%	9.295%	6.56	5.52	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.53	87.57	-0.040%	-1.530%	-1.881%	8.864%	6.66	5.91	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.75	94.69	0.061%	-0.709%	-0.569%	8.933%	6.82	5.98	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	86.26	86.27	-0.014%	-0.588%	-0.636%	9.865%	6.80	6.72	6.29
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.70	88.81	-0.127%	-0.413%	-0.105%	10.768%	6.80	6.77	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.37	88.58	-0.234%	-0.428%	0.253%	11.578%	6.78	9.25	8.67

Return Price Performance			Index Price 10-May-2012	Previous Index Price 09-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	102.44	102.42	0.015%	0.098%	0.531%	-0.725%	4.77	0.38	0.37
IE0031256328	3125632	5.0 Treasury Bond 2013	101.21	101.20	0.006%	0.029%	-4.212%	0.429%	3.97	0.93	0.89
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.30	99.38	-0.082%	-0.635%	-0.474%	2.075%	5.25	1.63	1.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.15	99.17	-0.015%	-1.173%	-1.003%		5.32	2.63	2.50
IE0004680173	0468017	8.25 Treas Bond 2015	113.59	113.66	-0.061%	-0.981%	-1.017%	9.774%	5.62	2.84	2.69
IE0006857530	0685753	4.6 Treas Bond 2016	96.60	96.84	-0.250%	-1.354%	-6.276%	3.744%	5.67	3.66	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.98	92.17	-0.209%	-1.575%	-1.221%	11.160%	6.56	5.52	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.47	91.50	-0.025%	-1.336%	-1.277%	10.536%	6.66	5.91	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.06	97.99	0.074%	-0.523%	0.123%	11.233%	6.82	5.98	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	86.53	86.53	0.000%	-0.444%	-5.005%	5.951%	6.80	6.72	6.29
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.50	91.60	-0.108%	-0.252%	0.515%	12.865%	6.80	6.77	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.23	89.42	-0.215%	-0.259%	0.938%	6.834%	6.78	9.25	8.67