

Irish Stock Exchange Daily Bond Index Report

Friday 11 May, 2012

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-May-2012	Previous Close Value 10-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.09	92.12	-0.031%	-0.93%	-0.99%	7.50%	-7.91%	5.23	4.91	6.54
All Bond Index (Return)	132.92	132.94	-0.017%	-0.76%	-0.39%	9.47%	32.92%	5.23	4.91	6.54
Under 3 Bond Index (Clean)	97.17	97.19	-0.015%	-0.66%	-0.75%	2.99%	-2.83%	1.59	1.51	5.03
Under 3 Bond Index (Return)	131.86	131.86	-0.002%	-0.52%	-0.24%	5.33%	31.86%	1.59	1.51	5.03
Under 5 Bond Index (Clean)	100.59	100.64	-0.051%	-1.00%	-1.39%	4.21%	0.59%	2.32	2.20	5.41
Under 5 Bond Index (Return)	137.31	137.36	-0.038%	-0.85%	-0.86%	6.31%	37.31%	2.32	2.20	5.41
Under 10 Bond Index (Clean)	92.97	93.02	-0.054%	-1.03%	-1.19%	7.01%	-7.03%	4.60	4.32	6.46
Under 10 Bond Index (Return)	130.98	131.03	-0.040%	-0.86%	-0.62%	8.97%	30.98%	4.60	4.32	6.46
5 Plus Bond Index (Clean)	89.34	89.36	-0.020%	-0.90%	-0.76%	9.93%	-10.66%	6.84	6.41	6.75
5 Plus Bond Index (Return)	132.87	132.88	-0.005%	-0.71%	-0.13%	11.81%	32.87%	6.84	6.41	6.75
10 Plus Bond Index (Clean)	89.06	88.96	0.114%	-0.31%	0.37%	11.70%	-10.94%	9.25	8.67	6.77
10 Plus Bond Index (Return)	137.05	136.88	0.128%	-0.13%	1.07%	13.53%	37.05%	9.25	8.67	6.77

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	101.45	1.01	42	102.45	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.91	0.32	23	101.23	0.00	6,028	6,082	6101
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.99	1.28	117	99.28	0.00	8,227	8,062	8168
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.93	1.23	100	99.16	0.00	3,630	3,555	3600
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	107.52	6.03	263	113.54	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	96.21	0.29	23	96.50	0.00	10,168	9,783	9812
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	89.32	2.54	206	91.86	0.00	9,256	8,267	8502
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	87.52	3.95	328	91.47	0.00	7,700	6,739	7044
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.69	3.33	206	98.02	0.00	6,807	6,407	6633
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.22	0.28	23	86.50	0.00	11,852	10,219	10252
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.70	2.82	206	91.52	0.00	7,708	6,837	7054
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.47	0.87	59	89.35	0.00	11,791	10,432	10535

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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%				10.90%			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	13.70%					21.30%	100.00%		13.60%					21.10%	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 11-May-2012	Previous Index Price 10-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	101.46	-0.010%	-0.148%	-0.444%	0.437%	4.77	0.37	0.37
IE0031256328	3125632	5.0 Treasury Bond 2013	100.91	100.91	0.005%	-0.102%	0.007%	3.744%	3.96	0.92	0.89
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.99	98.03	-0.036%	-0.790%	-0.967%	4.856%	5.28	1.63	1.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.93	97.93	-0.003%	-1.313%	-1.521%		5.32	2.63	2.50
IE0004680173	0468017	8.25 Treas Bond 2015	107.52	107.59	-0.068%	-1.310%	-1.966%	7.030%	5.64	2.84	2.69
IE0006857530	0685753	4.6 Treas Bond 2016	96.21	96.32	-0.114%	-1.598%	-2.515%	7.037%	5.70	3.66	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.32	89.45	-0.151%	-1.900%	-1.952%	9.130%	6.59	5.52	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	87.52	87.53	-0.011%	-1.541%	-1.892%	8.852%	6.66	5.91	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.69	94.75	-0.061%	-0.770%	-0.630%	8.867%	6.83	5.98	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	86.22	86.26	-0.050%	-0.637%	-0.685%	9.810%	6.81	6.72	6.29
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.70	88.70	0.006%	-0.408%	-0.099%	10.774%	6.80	6.77	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.47	88.37	0.113%	-0.315%	0.366%	11.704%	6.77	9.25	8.67

Return Price Performance			Index Price 11-May-2012	Previous Index Price 10-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	102.45	102.44	0.014%	0.111%	0.545%	-0.711%	4.77	0.37	0.37
IE0031256328	3125632	5.0 Treasury Bond 2013	101.23	101.21	0.019%	0.047%	-4.194%	0.448%	3.96	0.92	0.89
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.28	99.30	-0.024%	-0.659%	-0.498%	2.051%	5.28	1.63	1.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.16	99.15	0.010%	-1.163%	-0.993%		5.32	2.63	2.50
IE0004680173	0468017	8.25 Treas Bond 2015	113.54	113.59	-0.044%	-1.024%	-1.060%	9.726%	5.64	2.84	2.69
IE0006857530	0685753	4.6 Treas Bond 2016	96.50	96.60	-0.101%	-1.454%	-6.371%	3.639%	5.70	3.66	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.86	91.98	-0.133%	-1.706%	-1.352%	11.012%	6.59	5.52	5.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	91.47	91.47	0.002%	-1.334%	-1.275%	10.539%	6.66	5.91	5.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.02	98.06	-0.042%	-0.565%	0.081%	11.187%	6.83	5.98	5.60
IE0034074488	3407448	4.5 Treas Bnd 2020	86.50	86.53	-0.035%	-0.479%	-5.038%	5.914%	6.81	6.72	6.29
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.52	91.50	0.021%	-0.231%	0.536%	12.888%	6.80	6.77	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.35	89.23	0.128%	-0.132%	1.067%	6.971%	6.77	9.25	8.67