

Irish Stock Exchange Daily Bond Index Report

Monday 14 May, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.40	1.08	45	102.48	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.92	0.36	26	101.28	0.00	6,028	6,083	6104
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.68	1.32	120	99.00	0.00	8,227	8,036	8145
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.24	1.27	103	98.51	0.00	3,630	3,530	3576
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	106.59	6.10	266	112.69	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	95.21	0.33	26	95.54	0.00	10,168	9,681	9715
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.58	2.58	209	91.15	0.00	9,256	8,198	8437
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.72	3.99	331	90.71	0.00	7,700	6,677	6984
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	94.45	3.38	209	97.83	0.00	6,807	6,429	6659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.90	0.32	26	86.22	0.00	11,852	10,181	10219
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.38	2.86	209	91.24	0.00	7,708	6,812	7033
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.41	0.92	62	89.33	0.00	11,791	10,424	10532

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting					
			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%								
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.00%	34.40%	22.20%	9.30%								
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.50%	29.40%	12.20%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.00%	12.90%	5.40%								
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%								
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.70%		35.40%	14.70%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	16.80%						12.60%	16.90%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.70%						10.40%	14.00%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.20%						10.00%	13.40%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	20.90%						15.30%	20.50%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.40%	14.00%						10.50%	14.10%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%					21.40%	100.00%				21.10%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 14-May-2012	Previous Index Price 11-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	101.40	101.45	-0.045%	-0.193%	-0.489%	0.391%	4.86	0.37	0.36
IE0031256328	3125632	5.0 Treasury Bond 2013	100.92	100.91	0.010%	-0.092%	0.017%	3.755%	3.95	0.92	0.89
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.68	97.99	-0.319%	-1.107%	-1.283%	4.521%	5.48	1.63	1.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.24	97.93	-0.705%	-2.008%	-2.215%		5.60	2.63	2.49
IE0004680173	0468017	8.25 Treas Bond 2015	106.59	107.52	-0.858%	-2.156%	-2.807%	6.112%	5.95	2.84	2.68
IE0006857530	0685753	4.6 Treas Bond 2016	95.21	96.21	-1.037%	-2.618%	-3.526%	5.927%	6.01	3.66	3.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.58	89.32	-0.825%	-2.710%	-2.761%	8.229%	6.74	5.51	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.72	87.52	-0.920%	-2.447%	-2.795%	7.850%	6.82	5.90	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	94.45	94.69	-0.253%	-1.022%	-0.882%	8.591%	6.87	5.97	5.59
IE0034074488	3407448	4.5 Treas Bnd 2020	85.90	86.22	-0.365%	-1.000%	-1.048%	9.409%	6.87	6.71	6.28
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.38	88.70	-0.361%	-0.767%	-0.460%	10.374%	6.86	6.76	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.41	88.47	-0.073%	-0.389%	0.293%	11.622%	6.78	9.25	8.66

Return Price Performance			Index Price 14-May-2012	Previous Index Price 11-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	102.48	102.45	0.025%	0.137%	0.570%	-0.686%	4.86	0.37	0.36
IE0031256328	3125632	5.0 Treasury Bond 2013	101.28	101.23	0.050%	0.098%	-4.146%	0.498%	3.95	0.92	0.89
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.00	99.28	-0.282%	-0.940%	-0.779%	1.763%	5.48	1.63	1.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.51	99.16	-0.659%	-1.814%	-1.645%		5.60	2.63	2.49
IE0004680173	0468017	8.25 Treas Bond 2015	112.69	113.54	-0.751%	-1.768%	-1.804%	8.901%	5.95	2.84	2.68
IE0006857530	0685753	4.6 Treas Bond 2016	95.54	96.50	-0.994%	-2.434%	-7.301%	2.609%	6.01	3.66	3.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.15	91.86	-0.763%	-2.456%	-2.105%	10.165%	6.74	5.51	5.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.71	91.47	-0.841%	-2.164%	-2.105%	9.609%	6.82	5.90	5.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.83	98.02	-0.196%	-0.760%	-0.115%	10.969%	6.87	5.97	5.59
IE0034074488	3407448	4.5 Treas Bnd 2020	86.22	86.50	-0.321%	-0.798%	-5.343%	5.574%	6.87	6.71	6.28
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.24	91.52	-0.305%	-0.535%	0.230%	12.544%	6.86	6.76	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.33	89.35	-0.022%	-0.154%	1.044%	6.947%	6.78	9.25	8.66