

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 May, 2012

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 15-May-2012	Previous Close Value 14-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.01	91.64	-1.784%	-3.17%	-3.22%	5.07%	-9.99%	5.20	4.86	7.00
All Bond Index (Return)	130.05	132.35	-1.739%	-2.91%	-2.55%	7.10%	30.05%	5.20	4.86	7.00
Under 3 Bond Index (Clean)	96.40	96.90	-0.510%	-1.45%	-1.53%	2.18%	-3.60%	1.58	1.50	5.55
Under 3 Bond Index (Return)	130.89	131.54	-0.492%	-1.25%	-0.97%	4.56%	30.89%	1.58	1.50	5.55
Under 5 Bond Index (Clean)	98.91	100.04	-1.133%	-2.66%	-3.04%	2.46%	-1.10%	2.30	2.17	6.17
Under 5 Bond Index (Return)	135.09	136.61	-1.111%	-2.46%	-2.47%	4.59%	35.09%	2.30	2.17	6.17
Under 10 Bond Index (Clean)	90.91	92.47	-1.680%	-3.22%	-3.38%	4.64%	-9.09%	4.57	4.27	6.98
Under 10 Bond Index (Return)	128.20	130.33	-1.635%	-2.97%	-2.73%	6.66%	28.20%	4.57	4.27	6.98
5 Plus Bond Index (Clean)	87.03	88.94	-2.150%	-3.46%	-3.32%	7.10%	-12.97%	6.81	6.36	7.15
5 Plus Bond Index (Return)	129.59	132.35	-2.085%	-3.16%	-2.59%	9.05%	29.59%	6.81	6.36	7.15
10 Plus Bond Index (Clean)	86.82	88.99	-2.441%	-2.82%	-2.15%	8.90%	-13.18%	9.20	8.59	7.06
10 Plus Bond Index (Return)	133.73	137.02	-2.399%	-2.55%	-1.38%	10.78%	33.73%	9.20	8.59	7.06

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	101.23	1.10	46	102.34	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.55	0.37	27	100.92	0.00	6,028	6,061	6083
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.25	1.33	121	98.58	0.00	8,227	8,001	8110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.35	1.28	104	97.63	0.00	3,630	3,497	3544
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.89	6.12	267	111.01	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.05	0.34	27	93.39	0.00	10,168	9,462	9496
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.50	2.59	210	89.09	0.00	9,256	8,006	8246
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.05	4.00	332	89.05	0.00	7,700	6,549	6857
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.85	3.40	210	96.25	0.00	6,822	6,320	6551
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.25	0.33	27	84.58	0.00	11,852	9,986	10025
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.20	2.88	210	89.08	0.00	7,708	6,644	6866
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.25	0.93	63	87.18	0.00	11,747	10,170	10280

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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	8.10%	34.50%	22.40%	9.40%					8.00%	34.30%	22.30%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.60%	12.40%					10.70%	45.70%	29.80%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.90%	12.90%	5.40%					4.70%	20.00%	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	12.70%		35.00%	14.70%					12.50%		34.80%	14.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.40%	16.80%				10.80%			12.50%	16.90%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.10%	13.70%				9.00%			10.40%	14.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.30%				8.60%			10.00%	13.40%			
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%	13.90%				9.00%			10.40%	14.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				21.30%	100.00%			13.50%				21.10%	100.00%		
									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 15-May-2012	Previous Index Price 14-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	101.23	101.40	-0.165%	-0.357%	-0.653%	0.226%	5.28	0.37	0.36
IE0031256328	3125632	5.0 Treasury Bond 2013	100.55	100.92	-0.367%	-0.458%	-0.350%	3.374%	4.36	0.92	0.88
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.25	97.68	-0.440%	-1.542%	-1.718%	4.061%	5.77	1.62	1.53
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.35	97.24	-0.915%	-2.905%	-3.110%		5.97	2.62	2.48
IE0004680173	0468017	8.25 Treas Bond 2015	104.89	106.59	-1.599%	-3.720%	-4.360%	4.416%	6.52	2.83	2.66
IE0006857530	0685753	4.6 Treas Bond 2016	93.05	95.21	-2.269%	-4.828%	-5.715%	3.523%	6.67	3.65	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.50	88.58	-2.346%	-4.992%	-5.042%	5.690%	7.19	5.50	5.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.05	86.72	-1.920%	-4.320%	-4.661%	5.780%	7.16	5.88	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.85	94.45	-1.694%	-2.698%	-2.561%	6.751%	7.17	5.96	5.56
IE0034074488	3407448	4.5 Treas Bnd 2020	84.25	85.90	-1.921%	-2.902%	-2.949%	7.307%	7.17	6.69	6.25
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.20	88.38	-2.467%	-3.215%	-2.915%	7.652%	7.24	6.74	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.25	88.41	-2.441%	-2.820%	-2.155%	8.897%	7.06	9.20	8.59

Return Price Performance			Index Price 15-May-2012	Previous Index Price 14-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	102.34	102.48	-0.140%	-0.003%	0.430%	-0.825%	5.28	0.37	0.36
IE0031256328	3125632	5.0 Treasury Bond 2013	100.92	101.28	-0.352%	-0.254%	-4.482%	0.145%	4.36	0.92	0.88
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.58	99.00	-0.423%	-1.359%	-1.199%	1.332%	5.77	1.62	1.53
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.63	98.51	-0.891%	-2.689%	-2.522%		5.97	2.62	2.48
IE0004680173	0468017	8.25 Treas Bond 2015	111.01	112.69	-1.493%	-3.234%	-3.269%	7.276%	6.52	2.83	2.66
IE0006857530	0685753	4.6 Treas Bond 2016	93.39	95.54	-2.248%	-4.627%	-9.386%	0.302%	6.67	3.65	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.09	91.15	-2.265%	-4.666%	-4.323%	7.670%	7.19	5.50	5.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.05	90.71	-1.822%	-3.947%	-3.889%	7.612%	7.16	5.88	5.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.25	97.83	-1.618%	-2.366%	-1.732%	9.173%	7.17	5.96	5.56
IE0034074488	3407448	4.5 Treas Bnd 2020	84.58	86.22	-1.900%	-2.683%	-7.141%	3.568%	7.17	6.69	6.25
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.08	91.24	-2.374%	-2.896%	-2.150%	9.873%	7.24	6.74	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.18	89.33	-2.399%	-2.550%	-1.380%	4.381%	7.06	9.20	8.59