

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 May, 2012

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

Bond Indices Performance

Index	Close Value 16-May-2012	Previous Close Value 15-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.35	90.01	-0.729%	-3.87%	-3.93%	4.31%	-10.65%	5.18	4.83	7.15
All Bond Index (Return)	129.13	130.05	-0.702%	-3.59%	-3.23%	6.35%	29.13%	5.18	4.83	7.15
Under 3 Bond Index (Clean)	95.77	96.40	-0.658%	-2.10%	-2.18%	1.50%	-4.23%	1.57	1.48	6.00
Under 3 Bond Index (Return)	130.05	130.89	-0.639%	-1.88%	-1.61%	3.89%	30.05%	1.57	1.48	6.00
Under 5 Bond Index (Clean)	98.13	98.91	-0.788%	-3.42%	-3.80%	1.66%	-1.87%	2.29	2.15	6.54
Under 5 Bond Index (Return)	134.05	135.09	-0.768%	-3.20%	-3.22%	3.79%	34.05%	2.29	2.15	6.54
Under 10 Bond Index (Clean)	90.29	90.91	-0.683%	-3.88%	-4.04%	3.92%	-9.71%	4.56	4.26	7.14
Under 10 Bond Index (Return)	127.36	128.20	-0.657%	-3.60%	-3.37%	5.96%	27.36%	4.56	4.26	7.14
5 Plus Bond Index (Clean)	86.43	87.03	-0.696%	-4.13%	-3.99%	6.35%	-13.58%	6.79	6.33	7.26
5 Plus Bond Index (Return)	128.73	129.59	-0.664%	-3.80%	-3.24%	8.33%	28.73%	6.79	6.33	7.26
10 Plus Bond Index (Clean)	85.94	86.82	-1.020%	-3.81%	-3.15%	7.79%	-14.07%	9.17	8.55	7.18
10 Plus Bond Index (Return)	132.41	133.73	-0.992%	-3.52%	-2.36%	9.69%	32.41%	9.17	8.55	7.18

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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.15	1.13	47	102.28	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.34	0.38	28	100.72	0.00	6,028	6,048	6071
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.42	1.34	122	97.75	0.00	8,227	7,932	8042
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	95.42	1.30	105	96.71	0.00	3,630	3,463	3510
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.79	6.14	268	109.93	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.09	0.35	28	92.45	0.00	10,168	9,364	9400
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	85.99	2.60	211	88.59	0.00	9,256	7,958	8199
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.43	4.01	333	88.44	0.00	7,700	6,501	6810
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.27	3.41	211	95.68	0.00	6,822	6,294	6527
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.59	0.35	28	83.93	0.00	11,852	9,907	9948
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.02	2.89	211	88.91	0.00	7,708	6,630	6853
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.37	0.95	64	86.32	0.00	11,747	10,028	10140

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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	8.20%	34.60%	22.50%	9.40%					8.00%	34.40%	22.40%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.40%	29.60%	12.40%					10.60%	45.60%	29.70%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.80%	12.90%	5.40%					4.60%	19.90%	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	12.60%		34.90%	14.60%					12.40%		34.80%	14.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.40%	16.80%				10.90%			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%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.40%	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	13.50%				21.20%	100.00%			13.40%				20.90%	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 16-May-2012	Previous Index Price 15-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	101.15	101.23	-0.079%	-0.436%	-0.731%	0.147%	5.42	0.36	0.35
IE0031256328	3125632	5.0 Treasury Bond 2013	100.34	100.55	-0.214%	-0.671%	-0.563%	3.153%	4.60	0.91	0.87
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.42	97.25	-0.859%	-2.387%	-2.562%	3.167%	6.33	1.61	1.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.42	96.35	-0.970%	-3.848%	-4.051%		6.36	2.62	2.46
IE0004680173	0468017	8.25 Treas Bond 2015	103.79	104.89	-1.051%	-4.732%	-5.365%	3.319%	6.89	2.82	2.64
IE0006857530	0685753	4.6 Treas Bond 2016	92.09	93.05	-1.028%	-5.806%	-6.685%	2.459%	6.98	3.64	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.99	86.50	-0.595%	-5.558%	-5.607%	5.061%	7.31	5.48	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.43	85.05	-0.729%	-5.017%	-5.356%	5.009%	7.29	5.87	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.27	92.85	-0.627%	-3.308%	-3.171%	6.082%	7.28	5.94	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	83.59	84.25	-0.789%	-3.668%	-3.715%	6.460%	7.30	6.68	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.02	86.20	-0.215%	-3.422%	-3.123%	7.421%	7.27	6.73	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.37	86.25	-1.020%	-3.812%	-3.154%	7.786%	7.18	9.17	8.55

Return Price Performance			Index Price 16-May-2012	Previous Index Price 15-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	102.28	102.34	-0.055%	-0.058%	0.375%	-0.879%	5.42	0.36	0.35
IE0031256328	3125632	5.0 Treasury Bond 2013	100.72	100.92	-0.199%	-0.453%	-4.673%	-0.055%	4.60	0.91	0.87
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.75	98.58	-0.836%	-2.183%	-2.025%	0.485%	6.33	1.61	1.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.71	97.63	-0.944%	-3.608%	-3.443%		6.36	2.62	2.46
IE0004680173	0468017	8.25 Treas Bond 2015	109.93	111.01	-0.972%	-4.175%	-4.210%	6.233%	6.89	2.82	2.64
IE0006857530	0685753	4.6 Treas Bond 2016	92.45	93.39	-1.012%	-5.592%	-10.302%	-0.713%	6.98	3.64	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.59	89.09	-0.565%	-5.204%	-4.863%	7.062%	7.31	5.48	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.44	89.05	-0.683%	-4.602%	-4.545%	6.877%	7.29	5.87	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.68	96.25	-0.589%	-2.941%	-2.311%	8.530%	7.28	5.94	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	83.93	84.58	-0.772%	-3.434%	-7.858%	2.768%	7.30	6.68	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.91	89.08	-0.193%	-3.084%	-2.339%	9.660%	7.27	6.73	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.32	87.18	-0.992%	-3.517%	-2.359%	3.345%	7.18	9.17	8.55