

Irish Stock Exchange Daily Bond Index Report

Thursday 17 May, 2012

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Bond Indices Performance

Index	Close Value 17-May-2012	Previous Close Value 16-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.67	89.35	0.355%	-3.53%	-3.58%	4.68%	-10.33%	5.18	4.84	7.08
All Bond Index (Return)	129.60	129.13	0.362%	-3.24%	-2.88%	6.73%	29.60%	5.18	4.84	7.08
Under 3 Bond Index (Clean)	95.78	95.77	0.009%	-2.09%	-2.17%	1.51%	-4.22%	1.57	1.48	5.99
Under 3 Bond Index (Return)	130.08	130.05	0.021%	-1.86%	-1.59%	3.91%	30.08%	1.57	1.48	5.99
Under 5 Bond Index (Clean)	98.30	98.13	0.175%	-3.25%	-3.64%	1.83%	-1.70%	2.29	2.15	6.46
Under 5 Bond Index (Return)	134.30	134.05	0.186%	-3.02%	-3.04%	3.98%	34.30%	2.29	2.15	6.46
Under 10 Bond Index (Clean)	90.56	90.29	0.293%	-3.60%	-3.76%	4.23%	-9.44%	4.56	4.26	7.07
Under 10 Bond Index (Return)	127.75	127.36	0.302%	-3.31%	-3.07%	6.28%	27.75%	4.56	4.26	7.07
5 Plus Bond Index (Clean)	86.82	86.43	0.456%	-3.69%	-3.56%	6.83%	-13.18%	6.79	6.34	7.19
5 Plus Bond Index (Return)	129.33	128.73	0.461%	-3.36%	-2.79%	8.83%	29.33%	6.79	6.34	7.19
10 Plus Bond Index (Clean)	86.57	85.94	0.741%	-3.10%	-2.44%	8.59%	-13.43%	9.18	8.57	7.10
10 Plus Bond Index (Return)	133.40	132.41	0.749%	-2.79%	-1.63%	10.51%	33.40%	9.18	8.57	7.10

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	101.15	1.15	48	102.30	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.37	0.40	29	100.77	0.00	6,028	6,050	6074
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.43	1.35	123	97.78	0.00	8,227	7,933	8044
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	95.37	1.31	106	96.67	0.00	3,630	3,462	3509
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.82	6.17	269	109.99	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.54	0.37	29	92.91	0.00	10,168	9,410	9447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.45	2.61	212	89.06	0.00	9,256	8,001	8243
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.86	4.03	334	88.89	0.00	7,700	6,534	6845
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.49	3.43	212	95.91	0.00	6,822	6,309	6543
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.83	0.36	29	84.19	0.00	11,852	9,936	9978
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.29	2.90	212	89.20	0.00	7,708	6,651	6875
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.00	0.96	65	86.96	0.00	11,747	10,103	10216

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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%	34.60%	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%	29.50%	12.30%					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%	12.90%	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%		35.00%	14.60%					12.50%		34.90%	14.40%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.40%	16.80%				10.90%			12.60%	16.90%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.70%				9.00%			10.40%	14.10%				
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%			15.40%	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	13.60%					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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 17-May-2012	Previous Index Price 16-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	101.15	-0.004%	-0.440%	-0.735%	0.143%	5.41	0.36	0.35
IE0031256328	3125632	5.0 Treasury Bond 2013	100.37	100.34	0.038%	-0.634%	-0.525%	3.192%	4.55	0.91	0.87
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.43	96.42	0.013%	-2.374%	-2.549%	3.181%	6.33	1.61	1.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.37	95.42	-0.049%	-3.895%	-4.098%		6.38	2.61	2.46
IE0004680173	0468017	8.25 Treas Bond 2015	103.82	103.79	0.034%	-4.700%	-5.333%	3.354%	6.88	2.82	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	92.54	92.09	0.485%	-5.349%	-6.232%	2.956%	6.84	3.64	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.45	85.99	0.541%	-5.047%	-5.097%	5.629%	7.21	5.48	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.86	84.43	0.513%	-4.530%	-4.871%	5.547%	7.20	5.87	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.49	92.27	0.235%	-3.081%	-2.944%	6.331%	7.24	5.94	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	83.83	83.59	0.291%	-3.388%	-3.435%	6.770%	7.26	6.68	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.29	86.02	0.323%	-3.110%	-2.810%	7.768%	7.23	6.73	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.00	85.37	0.741%	-3.098%	-2.436%	8.586%	7.10	9.18	8.57

Return Price Performance			Index Price 17-May-2012	Previous Index Price 16-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	102.30	102.28	0.020%	-0.038%	0.395%	-0.860%	5.41	0.36	0.35
IE0031256328	3125632	5.0 Treasury Bond 2013	100.77	100.72	0.051%	-0.402%	-4.624%	-0.004%	4.55	0.91	0.87
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.78	97.75	0.024%	-2.160%	-2.002%	0.509%	6.33	1.61	1.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.67	96.71	-0.037%	-3.644%	-3.479%		6.38	2.61	2.46
IE0004680173	0468017	8.25 Treas Bond 2015	109.99	109.93	0.053%	-4.124%	-4.159%	6.289%	6.88	2.82	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	92.91	92.45	0.498%	-5.122%	-9.856%	-0.219%	6.84	3.64	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.06	88.59	0.540%	-4.692%	-4.350%	7.639%	7.21	5.48	5.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.89	88.44	0.503%	-4.122%	-4.065%	7.415%	7.20	5.87	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.91	95.68	0.245%	-2.703%	-2.072%	8.796%	7.24	5.94	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	84.19	83.93	0.304%	-3.141%	-7.578%	3.081%	7.26	6.68	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.20	88.91	0.328%	-2.766%	-2.018%	10.021%	7.23	6.73	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.96	86.32	0.750%	-2.793%	-1.627%	4.120%	7.10	9.18	8.57