

Irish Stock Exchange Daily Bond Index Report

Monday 21 May, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-May-2012	Previous Close Value 18-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.13	89.41	-0.306%	-4.11%	-4.16%	4.05%	-10.87%	5.17	4.82	7.20
All Bond Index (Return)	128.91	129.25	-0.258%	-3.76%	-3.40%	6.17%	28.91%	5.17	4.82	7.20
Under 3 Bond Index (Clean)	95.32	95.58	-0.276%	-2.56%	-2.64%	1.02%	-4.69%	1.56	1.47	6.32
Under 3 Bond Index (Return)	129.52	129.83	-0.236%	-2.28%	-2.01%	3.47%	29.52%	1.56	1.47	6.32
Under 5 Bond Index (Clean)	97.76	98.06	-0.307%	-3.78%	-4.16%	1.28%	-2.24%	2.28	2.14	6.72
Under 5 Bond Index (Return)	133.64	134.00	-0.266%	-3.50%	-3.51%	3.47%	33.64%	2.28	2.14	6.72
Under 10 Bond Index (Clean)	90.06	90.34	-0.311%	-4.13%	-4.29%	3.65%	-9.94%	4.55	4.25	7.20
Under 10 Bond Index (Return)	127.13	127.46	-0.264%	-3.78%	-3.54%	5.77%	27.13%	4.55	4.25	7.20
5 Plus Bond Index (Clean)	86.27	86.54	-0.306%	-4.30%	-4.17%	6.16%	-13.73%	6.78	6.32	7.29
5 Plus Bond Index (Return)	128.61	128.93	-0.253%	-3.90%	-3.33%	8.22%	28.61%	6.78	6.32	7.29
10 Plus Bond Index (Clean)	85.78	86.02	-0.276%	-3.98%	-3.32%	7.60%	-14.22%	9.15	8.54	7.20
10 Plus Bond Index (Return)	132.29	132.58	-0.219%	-3.60%	-2.45%	9.59%	32.29%	9.15	8.54	7.20

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	101.06	1.25	52	102.31	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.16	0.45	33	100.61	0.00	6,028	6,037	6064
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.76	1.39	127	97.15	0.00	8,227	7,878	7993
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.91	1.36	110	96.27	0.00	3,630	3,445	3494
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.34	6.26	273	109.60	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	91.93	0.42	33	92.34	0.00	10,168	9,348	9390
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	85.65	2.66	216	88.32	0.00	9,256	7,928	8174
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.29	4.08	338	88.36	0.00	7,700	6,490	6804
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.03	3.49	216	95.52	0.00	6,822	6,278	6516
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.61	0.41	33	84.01	0.00	11,852	9,909	9957
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.87	2.96	216	88.82	0.00	7,708	6,618	6847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.22	1.02	69	86.24	0.00	11,747	10,011	10131

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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%	34.70%	22.60%	9.40%					8.00%	34.50%	22.50%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.30%	29.50%	12.30%					10.60%	45.50%	29.60%	12.20%				
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%		35.00%	14.60%					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%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	21.00%				13.20%			15.30%	20.60%			
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 21-May-2012	Previous Index Price 18-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	101.06	101.12	-0.054%	-0.526%	-0.820%	0.056%	5.61	0.35	0.34
IE0031256328	3125632	5.0 Treasury Bond 2013	100.16	100.27	-0.108%	-0.844%	-0.736%	2.973%	4.79	0.90	0.86
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.76	96.17	-0.421%	-3.050%	-3.224%	2.466%	6.79	1.61	1.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.91	95.14	-0.242%	-4.353%	-4.555%		6.58	2.61	2.45
IE0004680173	0468017	8.25 Treas Bond 2015	103.34	103.70	-0.350%	-5.142%	-5.773%	2.874%	7.04	2.81	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	91.93	92.26	-0.363%	-5.975%	-6.852%	2.275%	7.03	3.63	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.65	86.13	-0.554%	-5.922%	-5.972%	4.655%	7.39	5.47	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.29	84.73	-0.516%	-5.177%	-5.515%	4.832%	7.33	5.86	5.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.03	92.31	-0.298%	-3.558%	-3.421%	5.808%	7.32	5.93	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	83.61	83.67	-0.072%	-3.645%	-3.692%	6.486%	7.30	6.67	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.87	86.05	-0.209%	-3.591%	-3.292%	7.233%	7.30	6.72	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.22	85.46	-0.275%	-3.981%	-3.324%	7.597%	7.20	9.15	8.54

Return Price Performance			Index Price 21-May-2012	Previous Index Price 18-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	102.31	102.29	0.016%	-0.030%	0.402%	-0.852%	5.61	0.35	0.34
IE0031256328	3125632	5.0 Treasury Bond 2013	100.61	100.68	-0.066%	-0.558%	-4.774%	-0.161%	4.79	0.90	0.86
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.15	97.52	-0.381%	-2.784%	-2.626%	-0.132%	6.79	1.61	1.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.27	96.46	-0.200%	-4.048%	-3.883%		6.58	2.61	2.45
IE0004680173	0468017	8.25 Treas Bond 2015	109.60	109.89	-0.268%	-4.464%	-4.499%	5.912%	7.04	2.81	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	92.34	92.64	-0.322%	-5.696%	-10.401%	-0.823%	7.03	3.63	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.32	88.76	-0.496%	-5.493%	-5.153%	6.735%	7.39	5.47	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.36	88.76	-0.452%	-4.691%	-4.633%	6.778%	7.33	5.86	5.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.52	95.75	-0.236%	-3.099%	-2.470%	8.353%	7.32	5.93	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	84.01	84.04	-0.027%	-3.340%	-7.768%	2.869%	7.30	6.67	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.82	88.96	-0.156%	-3.172%	-2.428%	9.561%	7.30	6.72	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.24	86.43	-0.220%	-3.601%	-2.445%	3.254%	7.20	9.15	8.54