

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 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 22-May-2012	Previous Close Value 21-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.30	89.13	0.194%	-3.93%	-3.98%	4.25%	-10.70%	5.17	4.83	7.16
All Bond Index (Return)	129.18	128.91	0.204%	-3.56%	-3.20%	6.38%	29.18%	5.17	4.83	7.16
Under 3 Bond Index (Clean)	95.32	95.32	0.003%	-2.56%	-2.64%	1.03%	-4.68%	1.56	1.46	6.32
Under 3 Bond Index (Return)	129.54	129.52	0.016%	-2.27%	-1.99%	3.48%	29.54%	1.56	1.46	6.32
Under 5 Bond Index (Clean)	97.83	97.76	0.073%	-3.71%	-4.09%	1.35%	-2.17%	2.28	2.14	6.69
Under 5 Bond Index (Return)	133.76	133.64	0.085%	-3.42%	-3.43%	3.56%	33.76%	2.28	2.14	6.69
Under 10 Bond Index (Clean)	90.25	90.06	0.210%	-3.93%	-4.09%	3.87%	-9.75%	4.55	4.25	7.15
Under 10 Bond Index (Return)	127.40	127.13	0.219%	-3.57%	-3.33%	6.00%	27.40%	4.55	4.25	7.15
5 Plus Bond Index (Clean)	86.50	86.27	0.262%	-4.05%	-3.92%	6.44%	-13.50%	6.78	6.32	7.25
5 Plus Bond Index (Return)	128.95	128.61	0.271%	-3.64%	-3.07%	8.52%	28.95%	6.78	6.32	7.25
10 Plus Bond Index (Clean)	85.86	85.78	0.092%	-3.89%	-3.24%	7.70%	-14.14%	9.15	8.54	7.19
10 Plus Bond Index (Return)	132.43	132.29	0.107%	-3.50%	-2.34%	9.71%	32.43%	9.15	8.54	7.19

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	101.10	1.27	53	102.37	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.26	0.47	34	100.73	0.00	6,028	6,043	6071
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.80	1.40	128	97.20	0.00	8,227	7,882	7997
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.67	1.37	111	96.04	0.00	3,630	3,437	3486
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.25	6.28	274	109.53	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.11	0.43	34	92.54	0.00	10,168	9,366	9410
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.18	2.68	217	88.86	0.00	9,256	7,976	8224
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.67	4.09	339	88.76	0.00	7,700	6,520	6834
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	91.99	3.51	217	95.50	0.00	6,821	6,275	6514
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.68	0.42	34	84.09	0.00	11,852	9,918	9967
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.27	2.97	217	89.24	0.00	7,708	6,649	6878
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.30	1.04	70	86.33	0.00	11,747	10,020	10141

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 May, 2012

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

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%	34.80%	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	10.60%	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	4.60%	19.80%	12.80%	5.40%					4.60%	19.80%	12.90%	5.30%					
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%	13.80%				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%			15.50%	20.90%				13.20%			15.20%	20.50%				
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.40%	14.00%				9.10%			10.50%	14.20%				
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%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 May, 2012

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

Bond Index Constituent

Clean Price Performance			Index Price 22-May-2012	Previous Index Price 21-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	101.10	101.06	0.033%	-0.493%	-0.788%	0.089%	5.49	0.35	0.34
IE0031256328	3125632	5.0 Treasury Bond 2013	100.26	100.16	0.100%	-0.745%	-0.637%	3.076%	4.68	0.90	0.86
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.80	95.76	0.042%	-3.010%	-3.183%	2.509%	6.77	1.60	1.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.67	94.91	-0.253%	-4.595%	-4.797%		6.68	2.60	2.44
IE0004680173	0468017	8.25 Treas Bond 2015	103.25	103.34	-0.088%	-5.226%	-5.856%	2.783%	7.07	2.81	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	92.11	91.93	0.201%	-5.786%	-6.664%	2.481%	6.98	3.63	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.18	85.65	0.615%	-5.344%	-5.393%	5.299%	7.27	5.47	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.67	84.29	0.457%	-4.744%	-5.084%	5.311%	7.25	5.86	5.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	91.99	92.03	-0.046%	-3.602%	-3.465%	5.760%	7.33	5.93	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	83.68	83.61	0.084%	-3.565%	-3.611%	6.575%	7.29	6.67	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.27	85.87	0.466%	-3.142%	-2.842%	7.733%	7.23	6.72	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.30	85.22	0.092%	-3.893%	-3.235%	7.695%	7.19	9.15	8.54

Return Price Performance			Index Price 22-May-2012	Previous Index Price 21-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	102.37	102.31	0.056%	0.025%	0.458%	-0.797%	5.49	0.35	0.34
IE0031256328	3125632	5.0 Treasury Bond 2013	100.73	100.61	0.113%	-0.446%	-4.666%	-0.048%	4.68	0.90	0.86
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.20	97.15	0.052%	-2.733%	-2.575%	-0.079%	6.77	1.60	1.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.04	96.27	-0.237%	-4.275%	-4.111%		6.68	2.60	2.44
IE0004680173	0468017	8.25 Treas Bond 2015	109.53	109.60	-0.062%	-4.523%	-4.558%	5.847%	7.07	2.81	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	92.54	92.34	0.214%	-5.494%	-10.209%	-0.610%	6.98	3.63	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.86	88.32	0.610%	-4.916%	-4.574%	7.387%	7.27	5.47	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.76	88.36	0.449%	-4.263%	-4.205%	7.258%	7.25	5.86	5.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.50	95.52	-0.028%	-3.126%	-2.497%	8.323%	7.33	5.93	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	84.09	84.01	0.098%	-3.246%	-7.678%	2.969%	7.29	6.67	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.24	88.82	0.466%	-2.721%	-1.973%	10.071%	7.23	6.72	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.33	86.24	0.107%	-3.499%	-2.340%	3.364%	7.19	9.15	8.54