

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 May, 2012

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Bond Indices Performance

Index	Close Value 23-May-2012	Previous Close Value 22-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.47	89.30	0.180%	-3.75%	-3.81%	4.44%	-10.54%	5.17	4.82	7.13
All Bond Index (Return)	129.42	129.18	0.192%	-3.38%	-3.01%	6.59%	29.42%	5.17	4.82	7.13
Under 3 Bond Index (Clean)	95.47	95.32	0.156%	-2.40%	-2.49%	1.18%	-4.53%	1.55	1.46	6.23
Under 3 Bond Index (Return)	129.76	129.54	0.168%	-2.10%	-1.83%	3.66%	29.76%	1.55	1.46	6.23
Under 5 Bond Index (Clean)	98.05	97.83	0.217%	-3.50%	-3.88%	1.57%	-1.96%	2.27	2.13	6.59
Under 5 Bond Index (Return)	134.06	133.76	0.228%	-3.20%	-3.21%	3.80%	34.06%	2.27	2.13	6.59
Under 10 Bond Index (Clean)	90.38	90.25	0.147%	-3.79%	-3.95%	4.02%	-9.62%	4.55	4.24	7.12
Under 10 Bond Index (Return)	127.61	127.40	0.159%	-3.42%	-3.18%	6.17%	27.61%	4.55	4.24	7.12
5 Plus Bond Index (Clean)	86.64	86.50	0.161%	-3.89%	-3.76%	6.61%	-13.37%	6.77	6.32	7.23
5 Plus Bond Index (Return)	129.18	128.95	0.172%	-3.47%	-2.90%	8.70%	29.18%	6.77	6.32	7.23
10 Plus Bond Index (Clean)	86.20	85.86	0.395%	-3.51%	-2.85%	8.12%	-13.80%	9.15	8.54	7.15
10 Plus Bond Index (Return)	132.97	132.43	0.408%	-3.11%	-1.94%	10.15%	32.97%	9.15	8.54	7.15

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	1.30	54	102.39	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.31	0.48	35	100.79	0.00	6,028	6,046	6075
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.05	1.41	129	97.46	0.00	8,227	7,902	8018
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.79	1.38	112	96.17	0.00	3,630	3,441	3491
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.47	6.30	275	109.77	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.42	0.44	35	92.86	0.00	10,168	9,397	9442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.36	2.69	218	89.04	0.00	9,256	7,993	8241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.61	4.10	340	88.71	0.00	7,700	6,515	6831
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.04	3.52	218	95.56	0.00	6,821	6,278	6518
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.77	0.43	35	84.20	0.00	11,852	9,929	9980
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.39	2.99	218	89.38	0.00	7,708	6,659	6889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.64	1.05	71	86.69	0.00	11,747	10,060	10183

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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%	34.70%	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	10.60%	45.40%	29.50%	12.30%					10.60%	45.60%	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	12.70%		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%			12.50%	16.90%				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%	14.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.20%				8.60%			9.90%	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%		13.50%					20.90%	100.00%	
									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 23-May-2012	Previous Index Price 22-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	101.10	0.001%	-0.492%	-0.787%	0.090%	5.41	0.34	0.33
IE0031256328	3125632	5.0 Treasury Bond 2013	100.31	100.26	0.050%	-0.696%	-0.588%	3.127%	4.61	0.89	0.85
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.05	95.80	0.256%	-2.762%	-2.936%	2.771%	6.61	1.59	1.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.79	94.67	0.118%	-4.482%	-4.684%		6.64	2.60	2.43
IE0004680173	0468017	8.25 Treas Bond 2015	103.47	103.25	0.214%	-5.023%	-5.654%	3.003%	6.99	2.80	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	92.42	92.11	0.328%	-5.477%	-6.358%	2.817%	6.88	3.62	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.36	86.18	0.203%	-5.151%	-5.201%	5.513%	7.23	5.47	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.61	84.67	-0.071%	-4.812%	-5.151%	5.236%	7.26	5.85	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.04	91.99	0.057%	-3.547%	-3.411%	5.820%	7.32	5.92	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	83.77	83.68	0.117%	-3.452%	-3.498%	6.700%	7.27	6.66	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.39	86.27	0.145%	-3.001%	-2.701%	7.889%	7.21	6.71	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.64	85.30	0.395%	-3.513%	-2.853%	8.121%	7.15	9.15	8.54

Return Price Performance			Index Price 23-May-2012	Previous Index Price 22-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	102.39	102.37	0.024%	0.050%	0.483%	-0.772%	5.41	0.34	0.33
IE0031256328	3125632	5.0 Treasury Bond 2013	100.79	100.73	0.063%	-0.383%	-4.606%	0.015%	4.61	0.89	0.85
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.46	97.20	0.263%	-2.477%	-2.318%	0.184%	6.61	1.59	1.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.17	96.04	0.130%	-4.150%	-3.986%		6.64	2.60	2.43
IE0004680173	0468017	8.25 Treas Bond 2015	109.77	109.53	0.223%	-4.311%	-4.346%	6.082%	6.99	2.80	2.62
IE0006857530	0685753	4.6 Treas Bond 2016	92.86	92.54	0.340%	-5.173%	-9.904%	-0.272%	6.88	3.62	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.04	88.86	0.212%	-4.715%	-4.372%	7.614%	7.23	5.47	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.71	88.76	-0.054%	-4.314%	-4.257%	7.200%	7.26	5.85	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.56	95.50	0.072%	-3.056%	-2.427%	8.401%	7.32	5.92	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	84.20	84.09	0.131%	-3.119%	-7.558%	3.104%	7.27	6.66	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.38	89.24	0.155%	-2.570%	-1.821%	10.241%	7.21	6.71	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.69	86.33	0.408%	-3.105%	-1.942%	3.786%	7.15	9.15	8.54