

Irish Stock Exchange Daily Bond Index Report

Thursday 24 May, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-May-2012	Previous Close Value 23-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	89.47	0.000%	-3.75%	-3.81%	4.44%	-10.54%	5.17	4.82	7.13
All Bond Index (Return)	129.44	129.42	0.015%	-3.36%	-3.00%	6.60%	29.44%	5.17	4.82	7.13
Under 3 Bond Index (Clean)	95.45	95.47	-0.015%	-2.42%	-2.50%	1.17%	-4.55%	1.55	1.46	6.24
Under 3 Bond Index (Return)	129.76	129.76	-0.002%	-2.10%	-1.83%	3.66%	29.76%	1.55	1.46	6.24
Under 5 Bond Index (Clean)	98.00	98.05	-0.043%	-3.55%	-3.92%	1.53%	-2.00%	2.27	2.13	6.61
Under 5 Bond Index (Return)	134.02	134.06	-0.029%	-3.22%	-3.24%	3.77%	34.02%	2.27	2.13	6.61
Under 10 Bond Index (Clean)	90.33	90.38	-0.059%	-3.85%	-4.01%	3.96%	-9.67%	4.54	4.24	7.14
Under 10 Bond Index (Return)	127.55	127.61	-0.043%	-3.46%	-3.22%	6.12%	27.55%	4.54	4.24	7.14
5 Plus Bond Index (Clean)	86.66	86.64	0.024%	-3.87%	-3.74%	6.63%	-13.34%	6.78	6.32	7.22
5 Plus Bond Index (Return)	129.23	129.18	0.039%	-3.44%	-2.86%	8.74%	29.23%	6.78	6.32	7.22
10 Plus Bond Index (Clean)	86.52	86.20	0.371%	-3.15%	-2.49%	8.52%	-13.48%	9.16	8.55	7.10
10 Plus Bond Index (Return)	133.48	132.97	0.384%	-2.73%	-1.57%	10.58%	33.48%	9.16	8.55	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	101.08	1.32	55	102.40	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.28	0.49	36	100.77	0.00	6,028	6,044	6074
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.06	1.43	130	97.49	0.00	8,227	7,903	8020
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.74	1.39	113	96.13	0.00	3,630	3,439	3489
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.40	6.33	276	109.72	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.33	0.45	36	92.78	0.00	10,168	9,388	9434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.00	2.70	219	88.70	0.00	9,256	7,960	8210
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.56	4.11	341	88.67	0.00	7,700	6,511	6828
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	91.81	3.54	219	95.35	0.00	6,821	6,262	6503
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.86	0.44	36	84.30	0.00	11,852	9,939	9992
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.60	3.00	219	89.60	0.00	7,708	6,675	6907
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.95	1.07	72	87.02	0.00	11,748	10,097	10222

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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%	29.70%	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	10.70%			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%			10.20%	13.70%				9.00%			10.40%	14.00%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			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%			15.30%	20.50%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.40%	14.10%				9.10%			10.50%	14.20%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 24-May-2012	Previous Index Price 23-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	101.08	101.10	-0.017%	-0.509%	-0.804%	0.073%	5.43	0.34	0.33
IE0031256328	3125632	5.0 Treasury Bond 2013	100.28	100.31	-0.032%	-0.728%	-0.619%	3.095%	4.65	0.89	0.85
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.06	96.05	0.016%	-2.747%	-2.921%	2.787%	6.61	1.59	1.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.74	94.79	-0.053%	-4.533%	-4.734%		6.67	2.59	2.43
IE0004680173	0468017	8.25 Treas Bond 2015	103.40	103.47	-0.071%	-5.090%	-5.721%	2.931%	7.02	2.80	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	92.33	92.42	-0.094%	-5.566%	-6.446%	2.720%	6.91	3.62	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.00	86.36	-0.413%	-5.543%	-5.593%	5.077%	7.31	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.56	84.61	-0.059%	-4.868%	-5.207%	5.174%	7.27	5.84	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	91.81	92.04	-0.252%	-3.790%	-3.654%	5.553%	7.37	5.92	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	83.86	83.77	0.104%	-3.351%	-3.398%	6.810%	7.26	6.66	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.60	86.39	0.247%	-2.762%	-2.461%	8.155%	7.17	6.71	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.95	85.64	0.371%	-3.155%	-2.492%	8.522%	7.10	9.16	8.55

Return Price Performance			Index Price 24-May-2012	Previous Index Price 23-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	102.40	102.39	0.008%	0.058%	0.491%	-0.765%	5.43	0.34	0.33
IE0031256328	3125632	5.0 Treasury Bond 2013	100.77	100.79	-0.018%	-0.401%	-4.623%	-0.003%	4.65	0.89	0.85
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.49	97.46	0.027%	-2.451%	-2.292%	0.211%	6.61	1.59	1.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.13	96.17	-0.040%	-4.188%	-4.024%		6.67	2.59	2.43
IE0004680173	0468017	8.25 Treas Bond 2015	109.72	109.77	-0.046%	-4.354%	-4.389%	6.034%	7.02	2.80	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	92.78	92.86	-0.081%	-5.249%	-9.976%	-0.352%	6.91	3.62	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.70	89.04	-0.387%	-5.084%	-4.743%	7.197%	7.31	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.67	88.71	-0.043%	-4.355%	-4.298%	7.154%	7.27	5.84	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.35	95.56	-0.226%	-3.276%	-2.648%	8.156%	7.37	5.92	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	84.30	84.20	0.119%	-3.004%	-7.448%	3.226%	7.26	6.66	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.60	89.38	0.254%	-2.323%	-1.572%	10.521%	7.17	6.71	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.02	86.69	0.384%	-2.733%	-1.566%	4.184%	7.10	9.16	8.55