

# Irish Stock Exchange Daily Bond Index Report

Friday 25 May, 2012

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 25-May-2012	Previous Close Value 24-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.49	89.47	0.030%	-3.72%	-3.78%	4.47%	-10.51%	5.16	4.82	7.12
All Bond Index (Return)	129.50	129.44	0.044%	-3.32%	-2.96%	6.65%	29.50%	5.16	4.82	7.12
Under 3 Bond Index (Clean)	95.45	95.45	-0.001%	-2.42%	-2.50%	1.17%	-4.55%	1.54	1.45	6.24
Under 3 Bond Index (Return)	129.77	129.76	0.011%	-2.09%	-1.82%	3.67%	29.77%	1.54	1.45	6.24
Under 5 Bond Index (Clean)	98.00	98.00	-0.005%	-3.55%	-3.93%	1.52%	-2.00%	2.27	2.13	6.62
Under 5 Bond Index (Return)	134.03	134.02	0.008%	-3.22%	-3.23%	3.78%	34.03%	2.27	2.13	6.62
Under 10 Bond Index (Clean)	90.40	90.33	0.076%	-3.77%	-3.93%	4.04%	-9.60%	4.54	4.24	7.12
Under 10 Bond Index (Return)	127.66	127.55	0.089%	-3.37%	-3.13%	6.21%	27.66%	4.54	4.24	7.12
5 Plus Bond Index (Clean)	86.70	86.66	0.051%	-3.82%	-3.69%	6.69%	-13.30%	6.77	6.31	7.22
5 Plus Bond Index (Return)	129.31	129.23	0.064%	-3.37%	-2.80%	8.81%	29.31%	6.77	6.31	7.22
10 Plus Bond Index (Clean)	86.30	86.52	-0.259%	-3.41%	-2.75%	8.24%	-13.70%	9.15	8.54	7.13
10 Plus Bond Index (Return)	133.16	133.48	-0.239%	-2.97%	-1.80%	10.31%	33.16%	9.15	8.54	7.13

## 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	101.05	1.34	56	102.40	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.26	0.51	37	100.77	0.00	6,028	6,043	6074
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.12	1.44	131	97.55	0.00	8,227	7,908	8026
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.63	1.41	114	96.03	0.00	3,630	3,435	3486
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.24	6.35	277	109.58	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.32	0.47	37	92.78	0.00	10,168	9,387	9435
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.23	2.71	220	88.95	0.00	9,256	7,981	8232
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.62	4.12	342	88.74	0.00	7,700	6,516	6833
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.39	3.56	220	95.94	0.00	6,789	6,301	6544
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.83	0.46	37	84.29	0.00	11,852	9,936	9990
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.45	3.01	220	89.46	0.00	7,708	6,664	6896
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.73	1.08	73	86.81	0.00	11,748	10,071	10198

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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%	22.50%	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%	19.70%	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%				10.90%			12.60%	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%	13.40%			
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	13.60%				21.20%	100.00%			13.50%				20.90%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 25-May-2012	Previous Index Price 24-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	101.05	101.08	-0.026%	-0.534%	-0.829%	0.048%	5.48	0.34	0.33
IE0031256328	3125632	5.0 Treasury Bond 2013	100.26	100.28	-0.018%	-0.745%	-0.637%	3.076%	4.67	0.89	0.85
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.12	96.06	0.060%	-2.688%	-2.862%	2.849%	6.57	1.59	1.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.63	94.74	-0.113%	-4.641%	-4.842%		6.71	2.59	2.43
IE0004680173	0468017	8.25 Treas Bond 2015	103.24	103.40	-0.156%	-5.238%	-5.868%	2.770%	7.07	2.79	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	92.32	92.33	-0.011%	-5.576%	-6.457%	2.709%	6.92	3.62	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.23	86.00	0.273%	-5.285%	-5.335%	5.364%	7.26	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.62	84.56	0.067%	-4.804%	-5.143%	5.245%	7.26	5.84	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.39	91.81	0.628%	-3.186%	-3.049%	6.217%	7.26	5.92	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	83.83	83.86	-0.036%	-3.386%	-3.433%	6.772%	7.26	6.66	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.45	86.60	-0.177%	-2.934%	-2.633%	7.964%	7.20	6.71	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.73	85.95	-0.259%	-3.406%	-2.745%	8.241%	7.13	9.15	8.54

Return Price Performance			Index Price 25-May-2012	Previous Index Price 24-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	102.40	-0.003%	0.055%	0.488%	-0.768%	5.48	0.34	0.33
IE0031256328	3125632	5.0 Treasury Bond 2013	100.77	100.77	-0.004%	-0.405%	-4.627%	-0.007%	4.67	0.89	0.85
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.55	97.49	0.070%	-2.383%	-2.224%	0.281%	6.57	1.59	1.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.03	96.13	-0.099%	-4.283%	-4.118%		6.71	2.59	2.43
IE0004680173	0468017	8.25 Treas Bond 2015	109.58	109.72	-0.126%	-4.474%	-4.509%	5.901%	7.07	2.79	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	92.78	92.78	0.003%	-5.246%	-9.974%	-0.349%	6.92	3.62	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.95	88.70	0.278%	-4.820%	-4.477%	7.495%	7.26	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.74	88.67	0.079%	-4.280%	-4.222%	7.238%	7.26	5.84	5.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.94	95.35	0.622%	-2.674%	-2.042%	8.828%	7.26	5.92	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	84.29	84.30	-0.021%	-3.025%	-7.468%	3.204%	7.26	6.66	6.21
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.46	89.60	-0.155%	-2.475%	-1.725%	10.350%	7.20	6.71	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.81	87.02	-0.239%	-2.965%	-1.801%	3.935%	7.13	9.15	8.54