

Irish Stock Exchange Daily Bond Index Report

Monday 28 May, 2012

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 28-May-2012	Previous Close Value 25-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.40	89.49	-0.099%	-3.82%	-3.87%	4.37%	-10.60%	5.16	4.81	7.15
All Bond Index (Return)	129.43	129.50	-0.055%	-3.37%	-3.01%	6.59%	29.43%	5.16	4.81	7.15
Under 3 Bond Index (Clean)	95.30	95.45	-0.160%	-2.58%	-2.66%	1.01%	-4.70%	1.54	1.45	6.35
Under 3 Bond Index (Return)	129.62	129.77	-0.121%	-2.21%	-1.94%	3.54%	29.62%	1.54	1.45	6.35
Under 5 Bond Index (Clean)	97.94	98.00	-0.055%	-3.60%	-3.98%	1.47%	-2.06%	2.27	2.12	6.65
Under 5 Bond Index (Return)	134.01	134.03	-0.016%	-3.23%	-3.24%	3.76%	34.01%	2.27	2.12	6.65
Under 10 Bond Index (Clean)	90.35	90.40	-0.051%	-3.82%	-3.98%	3.99%	-9.65%	4.54	4.24	7.13
Under 10 Bond Index (Return)	127.65	127.66	-0.008%	-3.38%	-3.14%	6.21%	27.65%	4.54	4.24	7.13
5 Plus Bond Index (Clean)	86.59	86.70	-0.126%	-3.94%	-3.81%	6.55%	-13.41%	6.76	6.31	7.24
5 Plus Bond Index (Return)	129.21	129.31	-0.077%	-3.45%	-2.88%	8.73%	29.21%	6.76	6.31	7.24
10 Plus Bond Index (Clean)	85.94	86.30	-0.414%	-3.80%	-3.15%	7.79%	-14.06%	9.14	8.53	7.18
10 Plus Bond Index (Return)	132.69	133.16	-0.358%	-3.31%	-2.15%	9.92%	32.69%	9.14	8.53	7.18

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.03	1.41	59	102.45	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.25	0.55	40	100.79	0.00	6,028	6,042	6075
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.81	1.47	134	97.27	0.00	8,227	7,882	8003
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.60	1.44	117	96.04	0.00	3,630	3,434	3486
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.20	6.42	280	109.61	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.45	0.50	40	92.95	0.00	10,168	9,401	9452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.24	2.75	223	88.98	0.00	9,256	7,982	8236
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.47	4.16	345	88.63	0.00	7,700	6,504	6824
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.46	3.61	223	96.07	0.00	6,789	6,277	6522
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.76	0.49	40	84.25	0.00	11,852	9,927	9985
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.42	3.06	223	89.47	0.00	7,708	6,661	6896
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.38	1.12	76	86.50	0.00	11,748	10,030	10162

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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%	34.80%	22.60%	9.40%					8.00%	34.60%	22.50%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.40%	29.40%	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	12.70%		35.10%	14.70%					12.50%		35.00%	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%			10.10%	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%	13.20%				8.60%			10.00%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	21.00%				13.20%			15.20%	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	13.50%				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 28-May-2012	Previous Index Price 25-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	101.03	101.05	-0.021%	-0.555%	-0.850%	0.027%	5.52	0.33	0.32
IE0031256328	3125632	5.0 Treasury Bond 2013	100.25	100.26	-0.015%	-0.760%	-0.652%	3.061%	4.68	0.88	0.84
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.81	96.12	-0.326%	-3.005%	-3.178%	2.515%	6.79	1.59	1.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.60	94.63	-0.035%	-4.674%	-4.875%		6.73	2.59	2.42
IE0004680173	0468017	8.25 Treas Bond 2015	103.20	103.24	-0.039%	-5.274%	-5.904%	2.731%	7.09	2.79	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	92.45	92.32	0.141%	-5.443%	-6.325%	2.854%	6.88	3.61	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.24	86.23	0.002%	-5.283%	-5.333%	5.366%	7.26	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.47	84.62	-0.180%	-4.975%	-5.313%	5.056%	7.30	5.84	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.46	92.39	0.084%	-3.104%	-2.967%	6.306%	7.25	5.92	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	83.76	83.83	-0.089%	-3.472%	-3.519%	6.677%	7.28	6.65	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.42	86.45	-0.040%	-2.973%	-2.673%	7.920%	7.21	6.70	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.38	85.73	-0.414%	-3.806%	-3.148%	7.793%	7.18	9.14	8.53

Return Price Performance			Index Price 28-May-2012	Previous Index Price 25-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	102.45	102.40	0.050%	0.105%	0.538%	-0.718%	5.52	0.33	0.32
IE0031256328	3125632	5.0 Treasury Bond 2013	100.79	100.77	0.026%	-0.380%	-4.603%	0.019%	4.68	0.88	0.84
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.27	97.55	-0.287%	-2.663%	-2.505%	-0.007%	6.79	1.59	1.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.04	96.03	0.004%	-4.279%	-4.114%		6.73	2.59	2.42
IE0004680173	0468017	8.25 Treas Bond 2015	109.61	109.58	0.026%	-4.449%	-4.484%	5.929%	7.09	2.79	2.61
IE0006857530	0685753	4.6 Treas Bond 2016	92.95	92.78	0.181%	-5.074%	-9.811%	-0.169%	6.88	3.61	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.98	88.95	0.044%	-4.778%	-4.435%	7.543%	7.26	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.63	88.74	-0.132%	-4.406%	-4.348%	7.097%	7.30	5.84	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.07	95.94	0.131%	-2.546%	-1.913%	8.971%	7.25	5.92	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	84.25	84.29	-0.045%	-3.069%	-7.509%	3.158%	7.28	6.65	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.47	89.46	0.007%	-2.468%	-1.718%	10.357%	7.21	6.70	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.50	86.81	-0.358%	-3.313%	-2.153%	3.563%	7.18	9.14	8.53