

Irish Stock Exchange Daily Bond Index Report

Tuesday 29 May, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-May-2012	Previous Close Value 28-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.48	89.40	0.083%	-3.74%	-3.79%	4.45%	-10.52%	5.16	4.81	7.13
All Bond Index (Return)	129.55	129.43	0.096%	-3.28%	-2.92%	6.69%	29.55%	5.16	4.81	7.13
Under 3 Bond Index (Clean)	95.27	95.30	-0.027%	-2.60%	-2.69%	0.98%	-4.73%	1.54	1.45	6.38
Under 3 Bond Index (Return)	129.60	129.62	-0.015%	-2.23%	-1.95%	3.53%	29.60%	1.54	1.45	6.38
Under 5 Bond Index (Clean)	97.92	97.94	-0.021%	-3.62%	-4.00%	1.45%	-2.08%	2.26	2.12	6.66
Under 5 Bond Index (Return)	134.00	134.01	-0.008%	-3.24%	-3.25%	3.75%	34.00%	2.26	2.12	6.66
Under 10 Bond Index (Clean)	90.40	90.35	0.054%	-3.77%	-3.93%	4.05%	-9.60%	4.54	4.24	7.12
Under 10 Bond Index (Return)	127.74	127.65	0.067%	-3.32%	-3.08%	6.28%	27.74%	4.54	4.24	7.12
5 Plus Bond Index (Clean)	86.71	86.59	0.142%	-3.81%	-3.67%	6.71%	-13.29%	6.76	6.31	7.22
5 Plus Bond Index (Return)	129.41	129.21	0.153%	-3.30%	-2.73%	8.90%	29.41%	6.76	6.31	7.22
10 Plus Bond Index (Clean)	86.17	85.94	0.263%	-3.55%	-2.89%	8.08%	-13.83%	9.14	8.53	7.15
10 Plus Bond Index (Return)	133.05	132.69	0.277%	-3.05%	-1.88%	10.22%	33.05%	9.14	8.53	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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.06	1.44	60	102.50	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.27	0.56	41	100.83	0.00	6,028	6,044	6077
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.73	1.48	135	97.21	0.00	8,227	7,876	7998
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.60	1.46	118	96.06	0.00	3,630	3,434	3487
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.22	6.44	281	109.66	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.44	0.52	41	92.95	0.00	10,168	9,400	9452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.28	2.76	224	89.04	0.00	9,256	7,986	8241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.62	4.17	346	88.79	0.00	7,700	6,516	6837
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.46	3.62	224	96.08	0.00	6,789	6,277	6523
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.87	0.51	41	84.38	0.00	11,852	9,941	10001
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.56	3.07	224	89.63	0.00	7,708	6,672	6908
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.60	1.14	77	86.74	0.00	11,748	10,056	10190

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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%	45.30%	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%	14.60%					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%			10.20%	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%			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%			15.30%	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	13.50%				21.20%	100.00%			13.50%				20.90%	100.00%			
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%	

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Bond Index Constituent

Clean Price Performance			Index Price 29-May-2012	Previous Index Price 28-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	101.06	101.03	0.026%	-0.530%	-0.824%	0.052%	5.41	0.33	0.32
IE0031256328	3125632	5.0 Treasury Bond 2013	100.27	100.25	0.023%	-0.738%	-0.629%	3.084%	4.66	0.88	0.84
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.73	95.81	-0.080%	-3.083%	-3.256%	2.432%	6.85	1.58	1.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.60	94.60	0.008%	-4.666%	-4.867%		6.73	2.58	2.42
IE0004680173	0468017	8.25 Treas Bond 2015	103.22	103.20	0.019%	-5.256%	-5.886%	2.751%	7.08	2.79	2.60
IE0006857530	0685753	4.6 Treas Bond 2016	92.44	92.45	-0.011%	-5.454%	-6.335%	2.843%	6.88	3.61	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.28	86.24	0.052%	-5.234%	-5.284%	5.421%	7.26	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.62	84.47	0.184%	-4.800%	-5.140%	5.249%	7.26	5.84	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.46	92.46	0.000%	-3.104%	-2.967%	6.306%	7.25	5.91	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	83.87	83.76	0.137%	-3.340%	-3.387%	6.823%	7.26	6.65	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.56	86.42	0.165%	-2.813%	-2.512%	8.099%	7.18	6.70	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.60	85.38	0.264%	-3.553%	-2.893%	8.077%	7.15	9.14	8.53

Return Price Performance			Index Price 29-May-2012	Previous Index Price 28-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	102.50	102.45	0.049%	0.153%	0.587%	-0.670%	5.41	0.33	0.32
IE0031256328	3125632	5.0 Treasury Bond 2013	100.83	100.79	0.036%	-0.344%	-4.569%	0.055%	4.66	0.88	0.84
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.21	97.27	-0.068%	-2.729%	-2.571%	-0.075%	6.85	1.58	1.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.06	96.04	0.021%	-4.259%	-4.095%		6.73	2.58	2.42
IE0004680173	0468017	8.25 Treas Bond 2015	109.66	109.61	0.038%	-4.413%	-4.448%	5.969%	7.08	2.79	2.60
IE0006857530	0685753	4.6 Treas Bond 2016	92.95	92.95	0.002%	-5.072%	-9.809%	-0.166%	6.88	3.61	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.04	88.98	0.065%	-4.716%	-4.373%	7.613%	7.26	5.46	5.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.79	88.63	0.188%	-4.226%	-4.168%	7.299%	7.26	5.84	5.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.08	96.07	0.017%	-2.530%	-1.897%	8.990%	7.25	5.91	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	84.38	84.25	0.151%	-2.922%	-7.370%	3.313%	7.26	6.65	6.20
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.63	89.47	0.174%	-2.298%	-1.547%	10.550%	7.18	6.70	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.74	86.50	0.277%	-3.045%	-1.881%	3.850%	7.15	9.14	8.53