

Irish Stock Exchange Daily Bond Index Report

Wednesday 30 May, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 30-May-2012	Previous Close Value 29-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.45	89.48	-0.036%	-3.77%	-3.83%	4.41%	-10.56%	5.15	4.80	7.14
All Bond Index (Return)	129.53	129.55	-0.021%	-3.30%	-2.94%	6.67%	29.53%	5.15	4.80	7.14
Under 3 Bond Index (Clean)	95.16	95.27	-0.114%	-2.71%	-2.80%	0.86%	-4.84%	1.53	1.43	6.47
Under 3 Bond Index (Return)	129.47	129.60	-0.100%	-2.32%	-2.05%	3.42%	29.47%	1.53	1.43	6.47
Under 5 Bond Index (Clean)	97.84	97.92	-0.087%	-3.71%	-4.09%	1.36%	-2.16%	2.25	2.11	6.71
Under 5 Bond Index (Return)	133.90	134.00	-0.073%	-3.31%	-3.32%	3.67%	33.90%	2.25	2.11	6.71
Under 10 Bond Index (Clean)	90.36	90.40	-0.041%	-3.81%	-3.97%	4.00%	-9.64%	4.53	4.23	7.14
Under 10 Bond Index (Return)	127.71	127.74	-0.026%	-3.34%	-3.10%	6.25%	27.71%	4.53	4.23	7.14
5 Plus Bond Index (Clean)	86.71	86.71	-0.007%	-3.81%	-3.68%	6.70%	-13.29%	6.75	6.30	7.22
5 Plus Bond Index (Return)	129.42	129.41	0.009%	-3.29%	-2.72%	8.91%	29.42%	6.75	6.30	7.22
10 Plus Bond Index (Clean)	86.16	86.17	-0.006%	-3.56%	-2.90%	8.07%	-13.84%	9.13	8.52	7.15
10 Plus Bond Index (Return)	133.07	133.05	0.011%	-3.03%	-1.87%	10.23%	33.07%	9.13	8.52	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	101.06	1.46	61	102.52	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.29	0.58	42	100.87	0.00	6,028	6,045	6080
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.54	1.49	136	97.03	0.00	8,227	7,860	7983
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.45	1.47	119	95.92	0.00	3,630	3,429	3482
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.21	6.46	282	109.67	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.40	0.53	42	92.93	0.00	10,168	9,396	9450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.32	2.77	225	89.09	0.00	9,256	7,989	8246
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.61	4.18	347	88.79	0.00	7,700	6,515	6837
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.47	3.64	225	96.10	0.00	6,789	6,277	6524
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.88	0.52	42	84.40	0.00	11,852	9,942	10003
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.47	3.08	225	89.55	0.00	7,708	6,665	6902
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.60	1.15	78	86.75	0.00	11,748	10,055	10191

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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%					10.50%	45.50%	29.50%	12.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.80%	12.80%	5.30%					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%			12.50%	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%	14.00%				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%		
									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 30-May-2012	Previous Index Price 29-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	101.06	0.001%	-0.529%	-0.823%	0.053%	5.30	0.32	0.31
IE0031256328	3125632	5.0 Treasury Bond 2013	100.29	100.27	0.025%	-0.713%	-0.605%	3.110%	4.62	0.87	0.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.54	95.73	-0.202%	-3.278%	-3.451%	2.226%	7.00	1.57	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.45	94.60	-0.159%	-4.817%	-5.018%		6.80	2.57	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	103.21	103.22	-0.005%	-5.261%	-5.890%	2.746%	7.08	2.78	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	92.40	92.44	-0.038%	-5.489%	-6.370%	2.804%	6.90	3.60	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.32	86.28	0.046%	-5.190%	-5.240%	5.470%	7.25	5.45	5.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.61	84.62	-0.015%	-4.815%	-5.154%	5.232%	7.27	5.83	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.47	92.46	0.005%	-3.099%	-2.961%	6.312%	7.25	5.90	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	83.88	83.87	0.016%	-3.325%	-3.372%	6.840%	7.26	6.64	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.47	86.56	-0.107%	-2.917%	-2.616%	7.983%	7.20	6.69	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.60	85.60	-0.006%	-3.558%	-2.898%	8.070%	7.15	9.13	8.52

Return Price Performance			Index Price 30-May-2012	Previous Index Price 29-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	102.52	102.50	0.024%	0.178%	0.611%	-0.645%	5.30	0.32	0.31
IE0031256328	3125632	5.0 Treasury Bond 2013	100.87	100.83	0.039%	-0.305%	-4.532%	0.093%	4.62	0.87	0.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.03	97.21	-0.187%	-2.911%	-2.753%	-0.262%	7.00	1.57	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.92	96.06	-0.143%	-4.395%	-4.231%		6.80	2.57	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	109.67	109.66	0.017%	-4.396%	-4.431%	5.988%	7.08	2.78	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	92.93	92.95	-0.024%	-5.095%	-9.830%	-0.190%	6.90	3.60	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.09	89.04	0.058%	-4.660%	-4.317%	7.676%	7.25	5.45	5.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.79	88.79	0.000%	-4.226%	-4.168%	7.299%	7.27	5.83	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.10	96.08	0.022%	-2.509%	-1.876%	9.013%	7.25	5.90	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	84.40	84.38	0.030%	-2.894%	-7.342%	3.344%	7.26	6.64	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.55	89.63	-0.088%	-2.384%	-1.633%	10.452%	7.20	6.69	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.75	86.74	0.012%	-3.034%	-1.870%	3.862%	7.15	9.13	8.52