

Irish Stock Exchange Daily Bond Index Report

Thursday 31 May, 2012

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Bond Indices Performance

Index	Close Value 31-May-2012	Previous Close Value 30-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.29	89.45	-0.179%	-3.95%	-4.00%	4.23%	-10.72%	5.14	4.80	7.18
All Bond Index (Return)	129.32	129.53	-0.161%	-3.46%	-3.09%	6.50%	29.32%	5.14	4.80	7.18
Under 3 Bond Index (Clean)	95.16	95.16	-0.008%	-2.72%	-2.80%	0.86%	-4.84%	1.52	1.43	6.47
Under 3 Bond Index (Return)	129.47	129.47	0.005%	-2.32%	-2.05%	3.43%	29.47%	1.52	1.43	6.47
Under 5 Bond Index (Clean)	97.78	97.84	-0.058%	-3.76%	-4.14%	1.30%	-2.22%	2.25	2.11	6.74
Under 5 Bond Index (Return)	133.84	133.90	-0.044%	-3.35%	-3.36%	3.63%	33.84%	2.25	2.11	6.74
Under 10 Bond Index (Clean)	90.16	90.36	-0.229%	-4.03%	-4.19%	3.77%	-9.85%	4.52	4.22	7.19
Under 10 Bond Index (Return)	127.44	127.71	-0.210%	-3.54%	-3.31%	6.03%	27.44%	4.52	4.22	7.19
5 Plus Bond Index (Clean)	86.49	86.71	-0.247%	-4.05%	-3.92%	6.43%	-13.51%	6.75	6.29	7.26
5 Plus Bond Index (Return)	129.13	129.42	-0.225%	-3.51%	-2.94%	8.66%	29.13%	6.75	6.29	7.26
10 Plus Bond Index (Clean)	86.29	86.16	0.144%	-3.42%	-2.76%	8.23%	-13.72%	9.13	8.52	7.14
10 Plus Bond Index (Return)	133.28	133.07	0.158%	-2.88%	-1.72%	10.41%	33.28%	9.13	8.52	7.14

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	101.02	1.49	62	102.51	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.25	0.59	43	100.84	0.00	6,028	6,042	6078
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.52	1.50	137	97.02	0.00	8,227	7,859	7982
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.52	1.48	120	96.00	0.00	3,630	3,431	3485
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.08	6.46	282	109.54	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.27	0.54	43	92.81	0.00	10,168	9,382	9437
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	85.75	2.79	226	88.53	0.00	9,256	7,936	8194
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.50	4.20	348	88.69	0.00	7,700	6,506	6829
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.37	3.65	226	96.02	0.00	6,789	6,270	6518
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.71	0.53	43	84.24	0.00	11,852	9,921	9984
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	85.93	3.10	226	89.02	0.00	7,708	6,623	6862
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.72	1.17	79	86.89	0.00	11,748	10,070	10207

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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	8.20%	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%	45.40%	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%		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%	14.10%			
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	8.90%			10.30%	14.00%				9.10%			10.50%	14.10%			
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 31-May-2012	Previous Index Price 30-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	101.02	101.06	-0.040%	-0.568%	-0.863%	0.014%	5.39	0.32	0.31
IE0031256328	3125632	5.0 Treasury Bond 2013	100.25	100.29	-0.045%	-0.757%	-0.649%	3.064%	4.67	0.87	0.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.52	95.54	-0.016%	-3.293%	-3.466%	2.210%	7.02	1.57	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.52	94.45	0.074%	-4.746%	-4.948%		6.77	2.57	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	103.08	103.21	-0.131%	-5.385%	-6.013%	2.611%	7.13	2.77	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	92.27	92.40	-0.149%	-5.631%	-6.510%	2.650%	6.94	3.60	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	85.75	86.32	-0.666%	-5.821%	-5.871%	4.768%	7.38	5.44	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.50	84.61	-0.136%	-4.944%	-5.283%	5.089%	7.30	5.82	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.37	92.47	-0.111%	-3.207%	-3.070%	6.194%	7.27	5.90	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	83.71	83.88	-0.209%	-3.527%	-3.573%	6.617%	7.29	6.64	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	85.93	86.47	-0.625%	-3.523%	-3.225%	7.308%	7.30	6.68	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.72	85.60	0.144%	-3.420%	-2.759%	8.226%	7.14	9.13	8.52

Return Price Performance			Index Price 31-May-2012	Previous Index Price 30-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	102.51	102.52	-0.015%	0.163%	0.597%	-0.660%	5.39	0.32	0.31
IE0031256328	3125632	5.0 Treasury Bond 2013	100.84	100.87	-0.031%	-0.336%	-4.561%	0.063%	4.67	0.87	0.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.02	97.03	-0.004%	-2.915%	-2.757%	-0.266%	7.02	1.57	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.00	95.92	0.085%	-4.314%	-4.149%		6.77	2.57	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	109.54	109.67	-0.123%	-4.514%	-4.549%	5.857%	7.13	2.77	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	92.81	92.93	-0.135%	-5.223%	-9.951%	-0.324%	6.94	3.60	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.53	89.09	-0.632%	-5.263%	-4.922%	6.995%	7.38	5.44	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.69	88.79	-0.116%	-4.337%	-4.279%	7.174%	7.30	5.82	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.02	96.10	-0.089%	-2.596%	-1.963%	8.916%	7.27	5.90	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	84.24	84.40	-0.192%	-3.080%	-7.520%	3.146%	7.29	6.64	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.02	89.55	-0.587%	-2.957%	-2.211%	9.804%	7.30	6.68	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.89	86.75	0.158%	-2.881%	-1.715%	4.026%	7.14	9.13	8.52