

Irish Stock Exchange Weekly Bond Index Report

Friday 18 May, 2012

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Bond Indices Performance

Index	Close Value 18-May-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 11-May-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	89.41	-2.91%	-3.82%	-3.87%	4.37%	-10.60%	5.18	4.83	7.14
All Bond Index (Return)	129.25	-2.77%	-3.51%	-3.15%	6.44%	29.25%	5.18	4.83	7.14
Under 3 Bond Index (Clean)	95.58	-1.64%	-2.29%	-2.37%	1.30%	-4.42%	1.56	1.47	6.13
Under 3 Bond Index (Return)	129.83	-1.54%	-2.05%	-1.78%	3.71%	29.83%	1.56	1.47	6.13
Under 5 Bond Index (Clean)	98.06	-2.52%	-3.49%	-3.87%	1.59%	-1.94%	2.29	2.15	6.57
Under 5 Bond Index (Return)	134.00	-2.41%	-3.24%	-3.25%	3.75%	34.00%	2.29	2.15	6.57
Under 10 Bond Index (Clean)	90.34	-2.83%	-3.83%	-3.99%	3.98%	-9.66%	4.56	4.25	7.13
Under 10 Bond Index (Return)	127.46	-2.69%	-3.53%	-3.29%	6.05%	27.46%	4.56	4.25	7.13
5 Plus Bond Index (Clean)	86.54	-3.14%	-4.01%	-3.87%	6.48%	-13.47%	6.79	6.33	7.24
5 Plus Bond Index (Return)	128.93	-2.96%	-3.66%	-3.08%	8.50%	28.93%	6.79	6.33	7.24
10 Plus Bond Index (Clean)	86.02	-3.41%	-3.72%	-3.06%	7.89%	-13.98%	9.16	8.55	7.17
10 Plus Bond Index (Return)	132.58	-3.26%	-3.39%	-2.23%	9.83%	32.58%	9.16	8.55	7.17

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.12	1.18	49	102.29	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.27	0.41	30	100.68	0.00	6,028	6,044	6068
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.17	1.36	124	97.52	0.00	8,227	7,912	8024
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	95.14	1.32	107	96.46	0.00	3,630	3,454	3501
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.70	6.19	270	109.89	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.26	0.38	30	92.64	0.00	10,168	9,382	9420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.13	2.63	213	88.76	0.00	9,256	7,972	8215
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.73	4.04	335	88.76	0.00	7,700	6,524	6835
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.31	3.44	213	95.75	0.00	6,822	6,297	6532
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.67	0.37	30	84.04	0.00	11,852	9,916	9960
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.05	2.92	213	88.96	0.00	7,708	6,632	6857
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.46	0.98	66	86.43	0.00	11,747	10,038	10153

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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%	22.40%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.40%	29.50%	12.30%					10.60%	45.60%	29.70%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.80%	12.90%	5.40%					4.60%	19.90%	12.90%	5.40%				
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%		34.80%	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%			10.20%	13.80%				9.00%			10.40%	14.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.30%				8.60%			10.00%	13.50%			
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	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	13.50%				21.20%	100.00%			13.40%				20.90%	100.00%		
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-May-2012	Week to Date 11-May-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.12	-0.32%	-0.47%	-0.77%	0.11%	5.48	0.36	0.35
IE0031256328	3125632	5.0 Treasury Bond 2013	100.27	-0.64%	-0.74%	-0.63%	3.08%	4.67	0.90	0.86
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.17	-1.87%	-2.64%	-2.81%	2.90%	6.51	1.61	1.51
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.14	-2.85%	-4.12%	-4.32%		6.48	2.61	2.45
IE0004680173	0468017	8.25 Treas Bond 2015	103.70	-3.55%	-4.81%	-5.44%	3.24%	6.92	2.81	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	92.26	-4.10%	-5.63%	-6.51%	2.65%	6.93	3.64	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.13	-3.57%	-5.40%	-5.45%	5.24%	7.28	5.48	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.73	-3.19%	-4.69%	-5.03%	5.38%	7.23	5.86	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.31	-2.52%	-3.27%	-3.13%	6.12%	7.27	5.94	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	83.67	-2.96%	-3.58%	-3.62%	6.56%	7.29	6.67	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.05	-2.99%	-3.39%	-3.09%	7.46%	7.27	6.72	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.46	-3.41%	-3.72%	-3.06%	7.89%	7.17	9.16	8.55

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-May-2012	Week to Date 11-May-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.29	-0.16%	-0.05%	0.39%	-0.87%	5.48	0.36	0.35
IE0031256328	3125632	5.0 Treasury Bond 2013	100.68	-0.54%	-0.49%	-4.71%	-0.10%	4.67	0.90	0.86
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.52	-1.76%	-2.41%	-2.25%	0.25%	6.51	1.61	1.51
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.46	-2.72%	-3.86%	-3.69%		6.48	2.61	2.45
IE0004680173	0468017	8.25 Treas Bond 2015	109.89	-3.22%	-4.21%	-4.24%	6.20%	6.92	2.81	2.63
IE0006857530	0685753	4.6 Treas Bond 2016	92.64	-4.00%	-5.39%	-10.11%	-0.50%	6.93	3.64	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.76	-3.37%	-5.02%	-4.68%	7.27%	7.28	5.48	5.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.76	-2.96%	-4.26%	-4.20%	7.26%	7.23	5.86	5.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.75	-2.32%	-2.87%	-2.24%	8.61%	7.27	5.94	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	84.04	-2.85%	-3.31%	-7.74%	2.90%	7.29	6.67	6.22
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.96	-2.80%	-3.02%	-2.27%	9.73%	7.27	6.72	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.43	-3.26%	-3.39%	-2.23%	3.48%	7.17	9.16	8.55