

Irish Stock Exchange Daily Bond Index Report

Wednesday 6 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Jun-2012	Previous Close Value 05-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.84	89.64	0.214%	0.62%	-3.41%	4.87%	-10.16%	5.13	4.79	7.06
All Bond Index (Return)	130.21	129.92	0.224%	0.69%	-2.42%	7.23%	30.21%	5.13	4.79	7.06
Under 3 Bond Index (Clean)	95.88	95.66	0.233%	0.76%	-2.07%	1.62%	-4.12%	1.51	1.43	5.97
Under 3 Bond Index (Return)	130.54	130.23	0.243%	0.82%	-1.24%	4.28%	30.54%	1.51	1.43	5.97
Under 5 Bond Index (Clean)	98.55	98.26	0.298%	0.79%	-3.39%	2.09%	-1.45%	2.24	2.10	6.38
Under 5 Bond Index (Return)	134.99	134.57	0.308%	0.86%	-2.54%	4.52%	34.99%	2.24	2.10	6.38
Under 10 Bond Index (Clean)	90.78	90.61	0.188%	0.69%	-3.53%	4.48%	-9.22%	4.51	4.21	7.04
Under 10 Bond Index (Return)	128.41	128.15	0.198%	0.76%	-2.57%	6.83%	28.41%	4.51	4.21	7.04
5 Plus Bond Index (Clean)	86.95	86.80	0.167%	0.52%	-3.42%	6.99%	-13.06%	6.74	6.29	7.18
5 Plus Bond Index (Return)	129.90	129.67	0.177%	0.60%	-2.36%	9.31%	29.90%	6.74	6.29	7.18
10 Plus Bond Index (Clean)	86.42	86.09	0.383%	0.16%	-2.61%	8.39%	-13.58%	9.12	8.51	7.12
10 Plus Bond Index (Return)	133.62	133.10	0.394%	0.26%	-1.46%	10.69%	33.62%	9.12	8.51	7.12

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	101.01	1.63	68	102.64	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.36	0.67	49	101.03	0.00	6,028	6,049	6090
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.51	1.57	143	98.08	0.00	8,227	7,940	8069
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	95.72	1.55	126	97.27	0.00	3,630	3,475	3531
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	103.93	6.60	288	110.53	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.04	0.62	49	93.65	0.00	10,168	9,460	9523
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.75	2.86	232	89.61	0.00	9,256	8,029	8294
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.06	4.27	354	89.33	0.00	7,700	6,550	6878
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.64	3.75	232	96.39	0.00	6,767	6,268	6522
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.08	0.60	49	84.68	0.00	11,852	9,966	10037
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.34	3.18	232	89.51	0.00	7,708	6,655	6900
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.85	1.26	85	87.11	0.00	11,753	10,091	10238

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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%	34.60%	22.40%	9.40%					8.00%	34.40%	22.40%	9.20%				
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%	29.60%	12.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.90%	12.90%	5.40%					4.60%	19.90%	13.00%	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	12.70%		35.10%	14.70%					12.50%		35.00%	14.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	16.90%				10.90%			12.60%	17.00%			
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	8.40%			9.70%	13.20%				8.60%			9.90%	13.30%			
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	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%			13.50%				21.00%	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 06-Jun-2012	Previous Index Price 05-Jun-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.01	101.02	-0.015%	-0.012%	-0.874%	0.002%	5.29	0.30	0.30
IE0031256328	3125632	5.0 Treasury Bond 2013	100.36	100.36	0.002%	0.112%	-0.538%	3.179%	4.53	0.85	0.82
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.51	96.40	0.117%	1.040%	-2.463%	3.272%	6.35	1.56	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.72	94.86	0.909%	1.266%	-3.744%		6.27	2.56	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	103.93	103.28	0.628%	0.826%	-5.237%	3.458%	6.82	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	93.04	92.65	0.418%	0.835%	-5.730%	3.507%	6.71	3.59	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.75	86.50	0.289%	1.170%	-4.770%	5.993%	7.16	5.43	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.06	84.91	0.183%	0.669%	-4.650%	5.792%	7.18	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.64	92.81	-0.186%	0.292%	-2.786%	6.504%	7.22	5.89	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.08	84.00	0.098%	0.444%	-3.145%	7.091%	7.22	6.63	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.34	86.24	0.112%	0.477%	-2.763%	7.820%	7.23	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.85	85.53	0.384%	0.157%	-2.606%	8.396%	7.12	9.12	8.51

Return Price Performance			Index Price 06-Jun-2012	Previous Index Price 05-Jun-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.64	102.63	0.009%	0.128%	0.725%	-0.533%	5.29	0.30	0.30
IE0031256328	3125632	5.0 Treasury Bond 2013	101.03	101.02	0.016%	0.192%	-4.377%	0.255%	4.53	0.85	0.82
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.08	97.96	0.127%	1.092%	-1.696%	0.822%	6.35	1.56	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.27	96.40	0.907%	1.324%	-2.880%		6.27	2.56	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	110.53	109.86	0.612%	0.902%	-3.688%	6.812%	6.82	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	93.65	93.25	0.430%	0.912%	-9.130%	0.584%	6.71	3.59	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.61	89.35	0.294%	1.217%	-3.765%	8.297%	7.16	5.43	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.33	89.16	0.187%	0.718%	-3.592%	7.944%	7.18	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.39	96.54	-0.162%	0.382%	-1.589%	9.332%	7.22	5.89	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.68	84.59	0.112%	0.529%	-7.031%	3.692%	7.22	6.63	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.51	89.40	0.124%	0.553%	-1.671%	10.410%	7.23	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.11	86.77	0.394%	0.258%	-1.462%	4.295%	7.12	9.12	8.51