

Irish Stock Exchange Daily Bond Index Report

Thursday 7 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 07-Jun-2012	Previous Close Value 06-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.86	89.84	0.023%	0.64%	-3.38%	4.90%	-10.14%	5.12	4.78	7.05
All Bond Index (Return)	130.26	130.21	0.037%	0.73%	-2.39%	7.27%	30.26%	5.12	4.78	7.05
Under 3 Bond Index (Clean)	96.07	95.88	0.197%	0.96%	-1.87%	1.82%	-3.93%	1.51	1.43	5.83
Under 3 Bond Index (Return)	130.81	130.54	0.207%	1.03%	-1.03%	4.50%	30.81%	1.51	1.43	5.83
Under 5 Bond Index (Clean)	98.78	98.55	0.233%	1.02%	-3.16%	2.33%	-1.22%	2.24	2.10	6.27
Under 5 Bond Index (Return)	135.32	134.99	0.243%	1.10%	-2.30%	4.77%	35.32%	2.24	2.10	6.27
Under 10 Bond Index (Clean)	90.84	90.78	0.068%	0.76%	-3.46%	4.55%	-9.16%	4.50	4.21	7.02
Under 10 Bond Index (Return)	128.51	128.41	0.080%	0.84%	-2.49%	6.92%	28.51%	4.50	4.21	7.02
5 Plus Bond Index (Clean)	86.86	86.95	-0.095%	0.43%	-3.51%	6.89%	-13.14%	6.73	6.28	7.20
5 Plus Bond Index (Return)	129.80	129.90	-0.078%	0.52%	-2.43%	9.23%	29.80%	6.73	6.28	7.20
10 Plus Bond Index (Clean)	86.20	86.42	-0.259%	-0.10%	-2.86%	8.11%	-13.80%	9.11	8.50	7.15
10 Plus Bond Index (Return)	133.30	133.62	-0.239%	0.02%	-1.70%	10.43%	33.30%	9.11	8.50	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	100.94	1.65	69	102.60	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.24	0.69	50	100.92	0.00	6,028	6,042	6083
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.95	1.58	144	98.52	0.00	8,227	7,976	8106
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	95.90	1.57	127	97.46	0.00	3,630	3,481	3538
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.05	6.62	289	110.67	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.31	0.63	50	93.94	0.00	10,168	9,488	9553
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.58	2.87	233	89.45	0.00	9,256	8,013	8279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.87	4.28	355	89.14	0.00	7,700	6,535	6864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.55	3.77	233	96.31	0.00	6,797	6,262	6517
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.16	0.62	50	84.77	0.00	11,852	9,975	10048
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.44	3.19	233	89.63	0.00	7,708	6,663	6909
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.63	1.27	86	86.90	0.00	11,748	10,064	10214

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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%	34.50%	22.40%	9.40%					8.00%	34.30%	22.30%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.40%					10.60%	45.70%	29.70%	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%			12.40%	16.90%				10.90%			12.60%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.10%	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%	20.60%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 07-Jun-2012	Previous Index Price 06-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	100.94	101.01	-0.062%	-0.074%	-0.936%	-0.060%	5.46	0.30	0.29
IE0031256328	3125632	5.0 Treasury Bond 2013	100.24	100.36	-0.122%	-0.010%	-0.659%	3.053%	4.67	0.85	0.81
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.95	96.51	0.448%	1.492%	-2.026%	3.734%	6.05	1.55	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.90	95.72	0.183%	1.451%	-3.568%		6.19	2.56	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	104.05	103.93	0.115%	0.941%	-5.129%	3.577%	6.78	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	93.31	93.04	0.299%	1.136%	-5.448%	3.816%	6.62	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.58	86.75	-0.196%	0.971%	-4.956%	5.785%	7.20	5.43	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.87	85.06	-0.229%	0.438%	-4.868%	5.550%	7.23	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.55	92.64	-0.094%	0.198%	-2.878%	6.404%	7.23	5.89	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.16	84.08	0.093%	0.538%	-3.055%	7.190%	7.21	6.62	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.44	86.34	0.125%	0.603%	-2.641%	7.955%	7.21	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.63	85.85	-0.260%	-0.103%	-2.859%	8.115%	7.15	9.11	8.50

Return Price Performance			Index Price 07-Jun-2012	Previous Index Price 06-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	102.60	102.64	-0.038%	0.090%	0.687%	-0.571%	5.46	0.30	0.29
IE0031256328	3125632	5.0 Treasury Bond 2013	100.92	101.03	-0.108%	0.084%	-4.481%	0.147%	4.67	0.85	0.81
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.52	98.08	0.452%	1.548%	-1.252%	1.278%	6.05	1.55	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.46	97.27	0.193%	1.520%	-2.693%		6.19	2.56	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	110.67	110.53	0.128%	1.032%	-3.564%	6.949%	6.78	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	93.94	93.65	0.310%	1.224%	-8.849%	0.896%	6.62	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.45	89.61	-0.176%	1.038%	-3.935%	8.106%	7.20	5.43	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.14	89.33	-0.205%	0.512%	-3.789%	7.723%	7.23	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.31	96.39	-0.074%	0.308%	-1.661%	9.252%	7.23	5.89	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.77	84.68	0.106%	0.636%	-6.932%	3.802%	7.21	6.62	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.63	89.51	0.135%	0.689%	-1.538%	10.560%	7.21	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.90	87.11	-0.239%	0.018%	-1.697%	4.046%	7.15	9.11	8.50