

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 June, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Jun-2012	Previous Close Value 11-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.20	90.28	-0.085%	1.03%	-3.01%	5.30%	-9.80%	5.12	4.79	6.98
All Bond Index (Return)	130.84	130.93	-0.069%	1.18%	-1.95%	7.76%	30.84%	5.12	4.79	6.98
Under 3 Bond Index (Clean)	96.21	96.22	-0.001%	1.11%	-1.72%	1.98%	-3.79%	1.50	1.42	5.74
Under 3 Bond Index (Return)	131.09	131.07	0.011%	1.25%	-0.82%	4.72%	31.09%	1.50	1.42	5.74
Under 5 Bond Index (Clean)	98.98	98.98	-0.002%	1.22%	-2.97%	2.54%	-1.02%	2.23	2.10	6.19
Under 5 Bond Index (Return)	135.67	135.65	0.010%	1.36%	-2.05%	5.04%	35.67%	2.23	2.10	6.19
Under 10 Bond Index (Clean)	91.16	91.23	-0.077%	1.11%	-3.13%	4.92%	-8.85%	4.50	4.21	6.94
Under 10 Bond Index (Return)	129.04	129.12	-0.060%	1.25%	-2.09%	7.36%	29.04%	4.50	4.21	6.94
5 Plus Bond Index (Clean)	87.29	87.40	-0.133%	0.92%	-3.04%	7.41%	-12.71%	6.73	6.28	7.12
5 Plus Bond Index (Return)	130.52	130.67	-0.113%	1.08%	-1.89%	9.83%	30.52%	6.73	6.28	7.12
10 Plus Bond Index (Clean)	86.72	86.85	-0.143%	0.51%	-2.26%	8.78%	-13.28%	9.12	8.51	7.08
10 Plus Bond Index (Return)	134.22	134.39	-0.124%	0.71%	-1.02%	11.19%	34.22%	9.12	8.51	7.08

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	100.95	1.77	74	102.72	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.27	0.75	55	101.02	0.00	6,028	6,044	6089
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.00	1.63	149	98.63	0.00	8,227	7,981	8115
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.45	1.63	132	98.08	0.00	3,630	3,501	3560
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.54	6.74	294	111.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.58	0.69	55	94.27	0.00	10,168	9,515	9586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.07	2.93	238	90.00	0.00	9,256	8,059	8330
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.77	4.34	360	90.11	0.00	7,700	6,604	6939
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.95	3.85	238	96.80	0.00	6,797	6,317	6579
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.27	0.68	55	84.94	0.00	11,852	9,987	10068
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.66	3.26	238	89.92	0.00	7,708	6,680	6931
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	86.16	1.35	91	87.50	0.00	11,748	10,122	10280

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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%	34.40%	22.30%	9.30%					8.00%	34.20%	22.20%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	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%	20.00%	12.90%	5.40%					4.70%	20.00%	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%		35.20%	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%				9.10%			10.50%	14.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	13.20%				8.60%			9.90%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	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%

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Bond Index Constituent

Clean Price Performance			Index Price 12-Jun-2012	Previous Index Price 11-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	100.95	101.01	-0.060%	-0.069%	-0.931%	-0.055%	5.36	0.29	0.28
IE0031256328	3125632	5.0 Treasury Bond 2013	100.27	100.38	-0.112%	0.020%	-0.629%	3.084%	4.63	0.84	0.80
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.00	96.93	0.069%	1.549%	-1.971%	3.793%	6.02	1.55	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.45	96.42	0.031%	2.042%	-3.007%		5.96	2.55	2.40
IE0004680173	0468017	8.25 Treas Bond 2015	104.54	104.54	0.002%	1.422%	-4.677%	4.071%	6.60	2.75	2.58
IE0006857530	0685753	4.6 Treas Bond 2016	93.58	93.58	-0.005%	1.423%	-5.180%	4.111%	6.54	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.07	87.34	-0.311%	1.543%	-4.419%	6.384%	7.10	5.42	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.77	85.75	0.029%	1.509%	-3.854%	6.675%	7.04	5.81	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.95	92.99	-0.048%	0.631%	-2.458%	6.864%	7.16	5.88	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.27	84.26	0.002%	0.665%	-2.932%	7.326%	7.19	6.62	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.66	86.96	-0.339%	0.859%	-2.393%	8.230%	7.17	6.66	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.16	86.28	-0.143%	0.510%	-2.263%	8.777%	7.08	9.12	8.51

Return Price Performance			Index Price 12-Jun-2012	Previous Index Price 11-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	102.72	102.76	-0.036%	0.212%	0.810%	-0.450%	5.36	0.29	0.28
IE0031256328	3125632	5.0 Treasury Bond 2013	101.02	101.12	-0.098%	0.182%	-4.387%	0.245%	4.63	0.84	0.80
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.63	98.55	0.080%	1.661%	-1.142%	1.391%	6.02	1.55	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.08	98.04	0.043%	2.165%	-2.075%		5.96	2.55	2.40
IE0004680173	0468017	8.25 Treas Bond 2015	111.28	111.26	0.022%	1.589%	-3.032%	7.540%	6.60	2.75	2.58
IE0006857530	0685753	4.6 Treas Bond 2016	94.27	94.26	0.008%	1.577%	-8.531%	1.248%	6.54	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.00	90.26	-0.288%	1.662%	-3.342%	8.773%	7.10	5.42	5.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.11	90.07	0.041%	1.601%	-2.747%	8.890%	7.04	5.81	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.80	96.82	-0.029%	0.809%	-1.170%	9.797%	7.16	5.88	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.94	84.93	0.018%	0.837%	-6.746%	4.009%	7.19	6.62	6.17
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.92	90.20	-0.312%	1.013%	-1.220%	10.916%	7.17	6.66	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.50	87.61	-0.123%	0.708%	-1.019%	4.763%	7.08	9.12	8.51