

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Jun-2012	Previous Close Value 12-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.06	90.20	-0.160%	0.87%	-3.17%	5.13%	-9.94%	5.13	4.80	7.01
All Bond Index (Return)	130.66	130.84	-0.142%	1.04%	-2.09%	7.60%	30.66%	5.13	4.80	7.01
Under 3 Bond Index (Clean)	96.17	96.21	-0.045%	1.07%	-1.77%	1.93%	-3.83%	1.50	1.41	5.77
Under 3 Bond Index (Return)	131.04	131.09	-0.033%	1.21%	-0.86%	4.68%	31.04%	1.50	1.41	5.77
Under 5 Bond Index (Clean)	98.92	98.98	-0.056%	1.17%	-3.02%	2.48%	-1.08%	2.22	2.09	6.22
Under 5 Bond Index (Return)	135.61	135.67	-0.043%	1.32%	-2.09%	5.00%	35.61%	2.22	2.09	6.22
Under 10 Bond Index (Clean)	91.06	91.16	-0.104%	1.00%	-3.23%	4.81%	-8.94%	4.52	4.23	6.97
Under 10 Bond Index (Return)	128.92	129.04	-0.088%	1.17%	-2.18%	7.26%	28.92%	4.52	4.23	6.97
5 Plus Bond Index (Clean)	87.10	87.29	-0.219%	0.70%	-3.25%	7.18%	-12.90%	6.76	6.31	7.16
5 Plus Bond Index (Return)	130.26	130.52	-0.198%	0.88%	-2.09%	9.62%	30.26%	6.76	6.31	7.16
10 Plus Bond Index (Clean)	86.28	86.72	-0.517%	-0.01%	-2.77%	8.21%	-13.72%	9.10	8.49	7.14
10 Plus Bond Index (Return)	133.56	134.22	-0.492%	0.21%	-1.51%	10.64%	33.56%	9.10	8.49	7.14

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.94	1.80	75	102.73	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.29	0.77	56	101.05	0.00	6,028	6,045	6091
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.93	1.64	150	98.57	0.00	8,227	7,975	8110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.37	1.64	133	98.01	0.00	3,630	3,498	3558
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.57	6.76	295	111.33	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.51	0.71	56	94.21	0.00	10,168	9,508	9580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.95	2.95	239	89.90	0.00	9,256	8,048	8320
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.62	4.35	361	89.97	0.00	7,700	6,593	6928
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.84	3.86	239	96.70	0.00	6,797	6,310	6572
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.10	0.69	56	84.79	0.00	11,852	9,967	10049
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.64	3.27	239	89.91	0.00	7,708	6,678	6930
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.71	1.36	92	87.07	0.00	11,748	10,070	10229

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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%	22.30%	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%	12.30%					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%					4.70%	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%		35.10%	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%			10.20%	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%				21.10%	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 13-Jun-2012	Previous Index Price 12-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	100.95	-0.014%	-0.083%	-0.945%	-0.069%	5.31	0.28	0.28
IE0031256328	3125632	5.0 Treasury Bond 2013	100.29	100.27	0.017%	0.037%	-0.612%	3.102%	4.61	0.83	0.80
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.93	97.00	-0.074%	1.474%	-2.043%	3.716%	6.08	1.54	1.45
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.37	96.45	-0.086%	1.954%	-3.090%		6.00	2.54	2.40
IE0004680173	0468017	8.25 Treas Bond 2015	104.57	104.54	0.022%	1.445%	-4.656%	4.093%	6.59	2.75	2.58
IE0006857530	0685753	4.6 Treas Bond 2016	93.51	93.58	-0.075%	1.347%	-5.251%	4.033%	6.57	3.57	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.95	87.07	-0.136%	1.405%	-4.548%	6.240%	7.13	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.62	85.77	-0.175%	1.331%	-4.022%	6.489%	7.08	6.10	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.84	92.95	-0.118%	0.512%	-2.573%	6.737%	7.18	5.87	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	84.10	84.27	-0.202%	0.462%	-3.128%	7.110%	7.23	6.61	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.64	86.66	-0.032%	0.826%	-2.425%	8.195%	7.18	6.66	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.71	86.16	-0.517%	-0.009%	-2.768%	8.216%	7.14	9.10	8.49

Return Price Performance			Index Price 13-Jun-2012	Previous Index Price 12-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	102.73	102.72	0.010%	0.221%	0.819%	-0.440%	5.31	0.28	0.28
IE0031256328	3125632	5.0 Treasury Bond 2013	101.05	101.02	0.031%	0.213%	-4.358%	0.276%	4.61	0.83	0.80
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.57	98.63	-0.063%	1.598%	-1.204%	1.327%	6.08	1.54	1.45
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.01	98.08	-0.071%	2.092%	-2.145%		6.00	2.54	2.40
IE0004680173	0468017	8.25 Treas Bond 2015	111.33	111.28	0.040%	1.630%	-2.992%	7.583%	6.59	2.75	2.58
IE0006857530	0685753	4.6 Treas Bond 2016	94.21	94.27	-0.062%	1.515%	-8.587%	1.186%	6.57	3.57	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.90	90.00	-0.117%	1.543%	-3.455%	8.646%	7.13	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.97	90.11	-0.153%	1.445%	-2.896%	8.724%	7.08	6.10	5.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.70	96.80	-0.097%	0.711%	-1.266%	9.691%	7.18	5.87	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	84.79	84.94	-0.186%	0.649%	-6.920%	3.815%	7.23	6.61	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.91	89.92	-0.016%	0.998%	-1.236%	10.899%	7.18	6.66	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.07	87.50	-0.491%	0.213%	-1.506%	4.248%	7.14	9.10	8.49