

Irish Stock Exchange Daily Bond Index Report

Friday 15 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Jun-2012	Previous Close Value 14-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.96	89.75	0.227%	0.75%	-3.28%	5.01%	-10.05%	5.13	4.79	7.04
All Bond Index (Return)	130.55	130.24	0.236%	0.95%	-2.17%	7.51%	30.55%	5.13	4.79	7.04
Under 3 Bond Index (Clean)	96.13	96.05	0.081%	1.02%	-1.81%	1.88%	-3.87%	1.49	1.41	5.81
Under 3 Bond Index (Return)	131.02	130.90	0.093%	1.19%	-0.88%	4.66%	31.02%	1.49	1.41	5.81
Under 5 Bond Index (Clean)	98.94	98.83	0.111%	1.19%	-3.00%	2.50%	-1.06%	2.22	2.09	6.21
Under 5 Bond Index (Return)	135.68	135.51	0.123%	1.37%	-2.04%	5.05%	35.68%	2.22	2.09	6.21
Under 10 Bond Index (Clean)	90.96	90.77	0.214%	0.90%	-3.33%	4.70%	-9.04%	4.51	4.22	7.00
Under 10 Bond Index (Return)	128.83	128.54	0.222%	1.09%	-2.25%	7.18%	28.83%	4.51	4.22	7.00
5 Plus Bond Index (Clean)	86.93	86.67	0.293%	0.50%	-3.44%	6.97%	-13.07%	6.75	6.30	7.19
5 Plus Bond Index (Return)	130.05	129.67	0.300%	0.72%	-2.24%	9.44%	30.05%	6.75	6.30	7.19
10 Plus Bond Index (Clean)	86.12	85.85	0.313%	-0.19%	-2.94%	8.02%	-13.88%	9.09	8.48	7.16
10 Plus Bond Index (Return)	133.37	132.94	0.326%	0.07%	-1.65%	10.48%	33.37%	9.09	8.48	7.16

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	100.93	1.85	77	102.78	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.30	0.80	58	101.09	0.00	6,028	6,045	6093
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.93	1.67	152	98.59	0.00	8,227	7,974	8111
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.13	1.66	135	97.79	0.00	3,630	3,489	3550
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.51	6.81	297	111.31	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.65	0.73	58	94.38	0.00	10,168	9,523	9597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.86	2.97	241	89.83	0.00	9,256	8,040	8315
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.02	4.38	363	89.40	0.00	7,700	6,547	6884
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.68	3.90	241	96.58	0.00	6,795	6,297	6562
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.16	0.72	58	84.87	0.00	11,852	9,975	10060
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.42	3.30	241	89.72	0.00	7,708	6,661	6916
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.56	1.39	94	86.95	0.00	11,748	10,051	10215

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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	12.80%		35.20%	14.70%					12.60%		35.10%	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%			9.80%	13.20%				8.60%			9.90%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.40%	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%					21.10%	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 15-Jun-2012	Previous Index Price 14-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	100.93	100.95	-0.020%	-0.087%	-0.949%	-0.073%	5.26	0.28	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	100.30	100.34	-0.045%	0.050%	-0.600%	3.115%	4.59	0.83	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.93	96.69	0.248%	1.471%	-2.046%	3.713%	6.09	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.13	96.21	-0.078%	1.700%	-3.332%		6.11	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	104.51	104.49	0.018%	1.389%	-4.708%	4.037%	6.61	2.74	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	93.65	93.49	0.166%	1.499%	-5.109%	4.189%	6.52	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.86	86.49	0.428%	1.304%	-4.644%	6.134%	7.15	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.02	84.86	0.194%	0.621%	-4.695%	5.742%	7.20	6.09	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.68	92.46	0.240%	0.341%	-2.739%	6.556%	7.21	5.86	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	84.16	83.93	0.272%	0.538%	-3.055%	7.190%	7.22	6.60	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.42	86.18	0.278%	0.574%	-2.669%	7.924%	7.22	6.65	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.56	85.29	0.313%	-0.190%	-2.944%	8.020%	7.16	9.09	8.48

Return Price Performance			Index Price 15-Jun-2012	Previous Index Price 14-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	102.78	102.77	0.003%	0.263%	0.862%	-0.398%	5.26	0.28	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	101.09	101.12	-0.031%	0.253%	-4.320%	0.316%	4.59	0.83	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.59	98.34	0.255%	1.618%	-1.184%	1.348%	6.09	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.79	97.86	-0.064%	1.867%	-2.360%		6.11	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	111.31	111.27	0.038%	1.620%	-3.002%	7.573%	6.61	2.74	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	94.38	94.21	0.177%	1.693%	-8.427%	1.363%	6.52	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.83	89.45	0.428%	1.472%	-3.523%	8.570%	7.15	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.40	89.22	0.198%	0.796%	-3.517%	8.028%	7.20	6.09	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.58	96.34	0.248%	0.581%	-1.394%	9.549%	7.21	5.86	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	84.87	84.63	0.284%	0.754%	-6.823%	3.923%	7.22	6.60	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.72	89.47	0.284%	0.784%	-1.445%	10.664%	7.22	6.65	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.95	86.66	0.327%	0.069%	-1.647%	4.098%	7.16	9.09	8.48