

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Jun-2012	Previous Close Value 18-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.05	89.93	0.131%	0.85%	-3.18%	5.12%	-9.95%	5.12	4.78	7.02
All Bond Index (Return)	130.75	130.57	0.143%	1.11%	-2.02%	7.68%	30.75%	5.12	4.78	7.02
Under 3 Bond Index (Clean)	96.25	96.16	0.099%	1.15%	-1.69%	2.02%	-3.75%	1.48	1.40	5.72
Under 3 Bond Index (Return)	131.25	131.11	0.109%	1.37%	-0.70%	4.85%	31.25%	1.48	1.40	5.72
Under 5 Bond Index (Clean)	99.01	98.99	0.019%	1.26%	-2.94%	2.57%	-0.99%	2.21	2.08	6.18
Under 5 Bond Index (Return)	135.84	135.79	0.032%	1.49%	-1.92%	5.17%	35.84%	2.21	2.08	6.18
Under 10 Bond Index (Clean)	91.03	90.94	0.093%	0.97%	-3.26%	4.77%	-8.97%	4.50	4.21	6.98
Under 10 Bond Index (Return)	128.99	128.85	0.106%	1.21%	-2.13%	7.32%	28.99%	4.50	4.21	6.98
5 Plus Bond Index (Clean)	87.04	86.87	0.196%	0.63%	-3.32%	7.10%	-12.96%	6.76	6.30	7.17
5 Plus Bond Index (Return)	130.29	130.02	0.206%	0.90%	-2.07%	9.64%	30.29%	6.76	6.30	7.17
10 Plus Bond Index (Clean)	86.39	86.07	0.378%	0.12%	-2.64%	8.36%	-13.61%	9.09	8.48	7.13
10 Plus Bond Index (Return)	133.87	133.35	0.388%	0.44%	-1.28%	10.90%	33.87%	9.09	8.48	7.13

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	1.94	81	102.89	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.41	0.85	62	101.26	0.00	6,028	6,052	6104
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.99	1.71	156	98.70	0.00	8,227	7,980	8120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.42	1.71	139	98.14	0.00	3,630	3,500	3562
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.66	6.90	301	111.56	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.61	0.78	62	94.39	0.00	10,168	9,519	9598
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.89	3.02	245	89.91	0.00	9,256	8,042	8321
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.08	0.01	1	85.09	0.00	7,700	6,551	6552
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.47	3.96	245	96.43	0.00	6,795	6,283	6552
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.34	0.76	62	85.10	0.00	11,852	9,996	10087
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.60	3.36	245	89.96	0.00	7,708	6,675	6934
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.82	1.45	98	87.27	0.00	11,748	10,083	10253

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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%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.30%					10.70%	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%		35.20%	14.70%					12.60%		35.00%	14.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.40%	16.90%				10.90%			12.60%	17.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.10%	13.80%				8.60%			9.90%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			9.90%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	21.00%				13.30%			15.30%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%				9.10%			10.50%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				21.20%	100.00%			13.50%				21.10%	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 19-Jun-2012	Previous Index Price 18-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	100.91	0.042%	-0.069%	-0.931%	-0.055%	5.13	0.27	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	100.41	100.25	0.165%	0.165%	-0.486%	3.233%	4.44	0.82	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.99	96.93	0.065%	1.537%	-1.983%	3.780%	6.06	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.42	96.36	0.062%	2.010%	-3.037%		5.98	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	104.66	104.72	-0.052%	1.538%	-4.568%	4.189%	6.56	2.73	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	93.61	93.73	-0.126%	1.458%	-5.147%	4.147%	6.54	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.89	86.95	-0.069%	1.330%	-4.619%	6.161%	7.14	5.40	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.08	84.98	0.121%	0.690%	-4.630%	5.814%	7.19	6.08	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.47	92.41	0.065%	0.108%	-2.965%	6.308%	7.25	5.86	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	84.34	84.13	0.250%	0.753%	-2.848%	7.419%	7.18	6.60	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.60	86.30	0.353%	0.786%	-2.464%	8.151%	7.19	6.64	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.82	85.50	0.378%	0.122%	-2.640%	8.358%	7.13	9.09	8.48

Return Price Performance			Index Price 19-Jun-2012	Previous Index Price 18-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	102.89	102.83	0.063%	0.375%	0.974%	-0.288%	5.13	0.27	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	101.26	101.08	0.177%	0.421%	-4.159%	0.484%	4.44	0.82	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.70	98.62	0.074%	1.727%	-1.077%	1.457%	6.06	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.14	98.06	0.073%	2.223%	-2.019%		5.98	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	111.56	111.59	-0.028%	1.844%	-2.788%	7.809%	6.56	2.73	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	94.39	94.50	-0.111%	1.707%	-8.414%	1.377%	6.54	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.91	89.95	-0.052%	1.553%	-3.445%	8.657%	7.14	5.40	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.09	84.98	0.135%	-4.059%	-8.165%	2.824%	7.19	6.08	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.43	96.35	0.079%	0.424%	-1.548%	9.377%	7.25	5.86	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	85.10	84.88	0.262%	1.026%	-6.572%	4.204%	7.18	6.60	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.96	89.64	0.356%	1.050%	-1.184%	10.957%	7.19	6.64	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.27	86.94	0.388%	0.444%	-1.278%	4.489%	7.13	9.09	8.48