

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Jun-2012	Previous Close Value 19-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.25	90.05	0.225%	1.08%	-2.96%	5.36%	-9.75%	5.11	4.78	6.97
All Bond Index (Return)	131.06	130.75	0.236%	1.35%	-1.79%	7.93%	31.06%	5.11	4.78	6.97
Under 3 Bond Index (Clean)	96.44	96.25	0.197%	1.35%	-1.49%	2.22%	-3.56%	1.48	1.40	5.59
Under 3 Bond Index (Return)	131.52	131.25	0.207%	1.58%	-0.50%	5.06%	31.52%	1.48	1.40	5.59
Under 5 Bond Index (Clean)	99.30	99.01	0.295%	1.56%	-2.65%	2.88%	-0.70%	2.20	2.08	6.05
Under 5 Bond Index (Return)	136.25	135.84	0.305%	1.80%	-1.63%	5.49%	36.25%	2.20	2.08	6.05
Under 10 Bond Index (Clean)	91.25	91.03	0.247%	1.22%	-3.02%	5.03%	-8.75%	4.49	4.20	6.93
Under 10 Bond Index (Return)	129.32	128.99	0.257%	1.47%	-1.88%	7.59%	29.32%	4.49	4.20	6.93
5 Plus Bond Index (Clean)	87.20	87.04	0.186%	0.81%	-3.14%	7.30%	-12.80%	6.75	6.30	7.15
5 Plus Bond Index (Return)	130.55	130.29	0.197%	1.10%	-1.87%	9.85%	30.55%	6.75	6.30	7.15
10 Plus Bond Index (Clean)	86.46	86.39	0.083%	0.21%	-2.56%	8.45%	-13.54%	9.08	8.48	7.12
10 Plus Bond Index (Return)	134.01	133.87	0.101%	0.54%	-1.18%	11.01%	34.01%	9.08	8.48	7.12

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	1.97	82	102.91	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.47	0.86	63	101.33	0.00	6,028	6,056	6108
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.32	1.72	157	99.04	0.00	8,227	8,006	8148
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.55	1.73	140	98.27	0.00	3,630	3,505	3567
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.91	6.92	302	111.83	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.06	0.79	63	94.85	0.00	10,168	9,564	9645
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.16	3.03	246	90.19	0.00	9,256	8,067	8348
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.21	0.02	2	85.23	0.00	7,700	6,561	6563
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.76	3.98	246	96.73	0.00	6,795	6,302	6572
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.39	0.78	63	85.16	0.00	11,852	10,002	10094
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.85	3.37	246	90.22	0.00	7,708	6,695	6954
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.90	1.47	99	87.36	0.00	11,748	10,091	10263

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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%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.40%					10.70%	45.70%	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%	14.80%					12.60%		35.10%	14.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	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%	13.70%				8.60%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			10.00%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.40%	21.00%				13.20%			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%	14.30%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				21.10%	100.00%			13.50%				21.00%	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 20-Jun-2012	Previous Index Price 19-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	-0.010%	-0.079%	-0.941%	-0.065%	5.05	0.26	0.26
IE0031256328	3125632	5.0 Treasury Bond 2013	100.47	100.41	0.052%	0.216%	-0.434%	3.287%	4.37	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.32	96.99	0.337%	1.879%	-1.652%	4.130%	5.83	1.52	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.55	96.42	0.130%	2.142%	-2.911%		5.93	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	104.91	104.66	0.239%	1.780%	-4.340%	4.438%	6.46	2.73	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.06	93.61	0.475%	1.940%	-4.697%	4.642%	6.40	3.55	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.16	86.89	0.317%	1.650%	-4.318%	6.497%	7.09	5.40	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.21	85.08	0.149%	0.840%	-4.487%	5.972%	7.17	6.07	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.76	92.47	0.314%	0.422%	-2.660%	6.642%	7.20	5.85	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	84.39	84.34	0.056%	0.809%	-2.793%	7.479%	7.18	6.59	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.85	86.60	0.292%	1.080%	-2.179%	8.467%	7.15	6.64	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.90	85.82	0.084%	0.206%	-2.558%	8.449%	7.12	9.08	8.48

Return Price Performance			Index Price 20-Jun-2012	Previous Index Price 19-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	102.91	102.89	0.015%	0.389%	0.988%	-0.273%	5.05	0.26	0.26
IE0031256328	3125632	5.0 Treasury Bond 2013	101.33	101.26	0.065%	0.487%	-4.096%	0.550%	4.37	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.04	98.70	0.343%	2.077%	-0.738%	1.805%	5.83	1.52	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.27	98.14	0.141%	2.367%	-1.881%		5.93	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	111.83	111.56	0.245%	2.093%	-2.551%	8.073%	6.46	2.73	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.85	94.39	0.485%	2.200%	-7.970%	1.869%	6.40	3.55	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.19	89.91	0.319%	1.877%	-3.137%	9.004%	7.09	5.40	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.23	85.09	0.163%	-3.902%	-8.015%	2.992%	7.17	6.07	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.73	96.43	0.317%	0.743%	-1.235%	9.725%	7.20	5.85	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	85.16	85.10	0.071%	1.097%	-6.506%	4.277%	7.18	6.59	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.22	89.96	0.296%	1.349%	-0.892%	11.285%	7.15	6.64	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.36	87.27	0.101%	0.546%	-1.179%	4.594%	7.12	9.08	8.48