

Irish Stock Exchange Daily Bond Index Report

Friday 22 June, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Jun-2012	Previous Close Value 21-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.00	90.74	0.283%	1.92%	-2.15%	6.23%	-9.00%	5.12	4.79	6.81
All Bond Index (Return)	132.17	131.78	0.293%	2.20%	-0.96%	8.85%	32.17%	5.12	4.79	6.81
Under 3 Bond Index (Clean)	96.71	96.54	0.172%	1.63%	-1.22%	2.50%	-3.29%	1.47	1.40	5.40
Under 3 Bond Index (Return)	131.91	131.67	0.182%	1.88%	-0.20%	5.38%	31.91%	1.47	1.40	5.40
Under 5 Bond Index (Clean)	99.73	99.52	0.215%	2.00%	-2.23%	3.32%	-0.27%	2.20	2.08	5.85
Under 5 Bond Index (Return)	136.87	136.56	0.225%	2.26%	-1.18%	5.97%	36.87%	2.20	2.08	5.85
Under 10 Bond Index (Clean)	91.95	91.70	0.268%	1.99%	-2.28%	5.83%	-8.05%	4.50	4.21	6.76
Under 10 Bond Index (Return)	130.32	129.96	0.276%	2.26%	-1.12%	8.42%	30.32%	4.50	4.21	6.76
5 Plus Bond Index (Clean)	88.12	87.84	0.322%	1.88%	-2.11%	8.44%	-11.88%	6.76	6.32	6.98
5 Plus Bond Index (Return)	131.94	131.50	0.331%	2.17%	-0.83%	11.02%	31.94%	6.76	6.32	6.98
10 Plus Bond Index (Clean)	87.58	87.24	0.384%	1.50%	-1.30%	9.85%	-12.42%	9.10	8.51	6.97
10 Plus Bond Index (Return)	135.75	135.22	0.395%	1.85%	0.11%	12.45%	35.75%	9.10	8.51	6.97

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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.89	2.01	84	102.91	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.51	0.89	65	101.40	0.00	6,028	6,058	6112
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.63	1.74	159	99.37	0.00	8,227	8,032	8176
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.11	1.75	142	98.86	0.00	3,630	3,525	3589
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.54	6.97	304	112.50	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.73	0.82	65	95.55	0.00	10,168	9,633	9716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.82	3.06	248	90.87	0.00	9,256	8,128	8411
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.02	0.05	4	86.06	0.00	7,700	6,623	6627
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.54	4.01	248	97.55	0.00	6,784	6,346	6617
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.47	0.80	65	86.27	0.00	11,852	10,130	10225
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.76	3.40	248	91.15	0.00	7,708	6,764	7026
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.00	1.49	101	88.50	0.00	11,753	10,221	10397

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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	8.00%	34.40%	22.20%	9.30%					7.90%	34.20%	22.10%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.50%	29.40%	12.30%					10.60%	45.70%	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%	20.10%	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%		35.30%	14.80%					12.60%		35.20%	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%			10.00%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			9.90%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.50%	21.00%				13.30%			15.40%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.40%	14.00%				9.10%			10.60%	14.30%			
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 22-Jun-2012	Previous Index Price 21-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	100.89	100.87	0.023%	-0.125%	-0.986%	-0.111%	5.16	0.26	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	100.51	100.45	0.062%	0.261%	-0.389%	3.333%	4.31	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.63	97.42	0.219%	2.207%	-1.336%	4.465%	5.62	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.11	96.86	0.258%	2.737%	-2.346%		5.70	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	105.54	105.13	0.386%	2.386%	-3.771%	5.059%	6.24	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.73	94.45	0.293%	2.672%	-4.013%	5.393%	6.19	3.54	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.82	87.57	0.276%	2.414%	-3.599%	7.297%	6.94	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.02	85.71	0.352%	1.799%	-3.579%	6.980%	7.00	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.54	93.35	0.207%	1.275%	-1.833%	7.548%	7.05	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	85.47	85.16	0.358%	2.103%	-1.546%	8.858%	6.97	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.76	87.48	0.311%	2.130%	-1.163%	9.594%	6.99	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.00	86.67	0.384%	1.499%	-1.301%	9.848%	6.97	9.10	8.51

Return Price Performance			Index Price 22-Jun-2012	Previous Index Price 21-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	102.86	0.045%	0.390%	0.989%	-0.272%	5.16	0.26	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	101.40	101.32	0.075%	0.558%	-4.028%	0.621%	4.31	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.37	99.15	0.225%	2.421%	-0.403%	2.148%	5.62	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.86	98.60	0.267%	2.978%	-1.295%		5.70	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	112.50	112.07	0.383%	2.705%	-1.967%	8.721%	6.24	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	95.55	95.26	0.304%	2.955%	-7.291%	2.621%	6.19	3.54	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.87	90.62	0.281%	2.645%	-2.407%	9.826%	6.94	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.06	85.75	0.366%	-2.962%	-7.115%	4.000%	7.00	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.55	97.34	0.214%	1.597%	-0.398%	10.655%	7.05	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	86.27	85.95	0.369%	2.411%	-5.290%	5.632%	6.97	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.15	90.87	0.315%	2.394%	0.130%	12.432%	6.99	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.50	88.15	0.395%	1.854%	0.107%	5.955%	6.97	9.10	8.51