

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 June, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Jun-2012	Previous Close Value 25-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.15	91.13	0.024%	2.09%	-1.99%	6.41%	-8.85%	5.12	4.80	6.78
All Bond Index (Return)	132.45	132.40	0.039%	2.43%	-0.74%	9.08%	32.45%	5.12	4.80	6.78
Under 3 Bond Index (Clean)	96.70	96.70	0.001%	1.62%	-1.23%	2.49%	-3.30%	1.47	1.39	5.41
Under 3 Bond Index (Return)	131.97	131.95	0.013%	1.93%	-0.16%	5.42%	31.97%	1.47	1.39	5.41
Under 5 Bond Index (Clean)	99.76	99.75	0.018%	2.03%	-2.20%	3.35%	-0.24%	2.20	2.08	5.84
Under 5 Bond Index (Return)	136.98	136.93	0.030%	2.34%	-1.10%	6.05%	36.98%	2.20	2.08	5.84
Under 10 Bond Index (Clean)	92.07	92.06	0.018%	2.13%	-2.15%	5.97%	-7.93%	4.50	4.21	6.73
Under 10 Bond Index (Return)	130.56	130.52	0.031%	2.45%	-0.94%	8.63%	30.56%	4.50	4.21	6.73
5 Plus Bond Index (Clean)	88.33	88.31	0.028%	2.12%	-1.88%	8.70%	-11.67%	6.75	6.32	6.95
5 Plus Bond Index (Return)	132.32	132.27	0.043%	2.48%	-0.54%	11.35%	32.32%	6.75	6.32	6.95
10 Plus Bond Index (Clean)	87.88	87.82	0.065%	1.84%	-0.97%	10.22%	-12.12%	9.10	8.51	6.93
10 Plus Bond Index (Return)	136.30	136.19	0.081%	2.26%	0.51%	12.91%	36.30%	9.10	8.51	6.93

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	100.84	2.11	88	102.95	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.49	0.95	69	101.43	0.00	6,028	6,057	6114
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.58	1.79	163	99.36	0.00	8,227	8,028	8175
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.23	1.80	146	99.03	0.00	3,630	3,529	3595
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.62	7.06	308	112.68	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.82	0.87	69	95.69	0.00	10,168	9,642	9730
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.02	3.11	252	91.13	0.00	9,256	8,147	8434
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.37	0.10	8	86.46	0.00	7,700	6,650	6658
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.77	4.07	252	97.85	0.00	6,784	6,361	6637
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.53	0.85	69	86.38	0.00	11,852	10,138	10239
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.91	3.45	252	91.36	0.00	7,708	6,776	7042
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.30	1.55	105	88.85	0.00	11,753	10,261	10443

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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%	34.30%	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%			12.70%	17.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.80%				8.60%			10.00%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			10.00%	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%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%					21.20%	100.00%		13.50%					21.10%	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 26-Jun-2012	Previous Index Price 25-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	100.84	100.85	-0.007%	-0.176%	-1.037%	-0.162%	5.28	0.25	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	100.49	100.51	-0.020%	0.236%	-0.414%	3.307%	4.33	0.80	0.77
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.58	97.61	-0.028%	2.155%	-1.387%	4.412%	5.66	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.23	97.13	0.103%	2.864%	-2.225%		5.65	2.51	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	105.62	105.46	0.159%	2.471%	-3.691%	5.147%	6.21	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.82	94.78	0.047%	2.769%	-3.921%	5.493%	6.16	3.54	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.02	87.93	0.108%	2.653%	-3.373%	7.547%	6.90	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.37	86.27	0.112%	2.213%	-3.187%	7.415%	6.93	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.77	93.75	0.030%	1.524%	-1.592%	7.812%	7.01	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	85.53	85.68	-0.166%	2.180%	-1.471%	8.941%	6.96	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.91	87.83	0.085%	2.304%	-0.995%	9.781%	6.96	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.30	87.24	0.065%	1.846%	-0.964%	10.223%	6.93	9.10	8.51

Return Price Performance			Index Price 26-Jun-2012	Previous Index Price 25-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	102.95	102.93	0.017%	0.434%	1.033%	-0.229%	5.28	0.25	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	101.43	101.44	-0.007%	0.588%	-4.000%	0.651%	4.33	0.80	0.77
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.36	99.38	-0.016%	2.415%	-0.409%	2.142%	5.66	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.03	98.92	0.113%	3.154%	-1.126%		5.65	2.51	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	112.68	112.49	0.170%	2.868%	-1.811%	8.894%	6.21	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	95.69	95.63	0.061%	3.106%	-7.154%	2.772%	6.16	3.54	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.13	91.02	0.118%	2.932%	-2.134%	10.133%	6.90	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.46	86.35	0.126%	-2.513%	-6.685%	4.481%	6.93	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.85	97.80	0.045%	1.904%	-0.097%	10.989%	7.01	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	86.38	86.51	-0.150%	2.546%	-5.165%	5.772%	6.96	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.36	91.27	0.098%	2.624%	0.355%	12.685%	6.96	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.85	88.78	0.081%	2.264%	0.510%	6.381%	6.93	9.10	8.51