

Irish Stock Exchange Daily Bond Index Report

Thursday 28 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 28-Jun-2012	Previous Close Value 27-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.26	91.26	0.001%	2.21%	-1.88%	6.53%	-8.74%	5.11	4.79	6.76
All Bond Index (Return)	132.64	132.62	0.015%	2.57%	-0.60%	9.24%	32.64%	5.11	4.79	6.76
Under 3 Bond Index (Clean)	96.90	96.88	0.025%	1.84%	-1.02%	2.71%	-3.10%	1.46	1.38	5.27
Under 3 Bond Index (Return)	132.27	132.22	0.036%	2.16%	0.07%	5.66%	32.27%	1.46	1.38	5.27
Under 5 Bond Index (Clean)	99.97	99.91	0.052%	2.23%	-2.00%	3.56%	-0.03%	2.19	2.07	5.75
Under 5 Bond Index (Return)	137.29	137.20	0.064%	2.57%	-0.88%	6.29%	37.29%	2.19	2.07	5.75
Under 10 Bond Index (Clean)	92.18	92.18	0.000%	2.24%	-2.04%	6.09%	-7.82%	4.48	4.20	6.70
Under 10 Bond Index (Return)	130.75	130.73	0.014%	2.59%	-0.80%	8.78%	30.75%	4.48	4.20	6.70
5 Plus Bond Index (Clean)	88.39	88.42	-0.028%	2.19%	-1.81%	8.77%	-11.61%	6.74	6.31	6.94
5 Plus Bond Index (Return)	132.45	132.47	-0.012%	2.57%	-0.44%	11.46%	32.45%	6.74	6.31	6.94
10 Plus Bond Index (Clean)	87.98	87.98	0.006%	1.97%	-0.85%	10.35%	-12.02%	9.10	8.51	6.92
10 Plus Bond Index (Return)	136.50	136.47	0.023%	2.42%	0.66%	13.08%	36.50%	9.10	8.51	6.92

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.82	2.16	90	102.98	0.00	18	18	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.55	0.97	71	101.52	0.00	6,028	6,061	6119
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.91	1.81	165	99.72	0.00	8,227	8,055	8204
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.38	1.83	148	99.21	0.00	3,630	3,535	3601
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.77	7.10	310	112.88	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	95.01	0.90	71	95.90	0.00	10,168	9,661	9752
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	88.11	3.13	254	91.24	0.00	9,256	8,155	8445
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.39	0.12	10	86.51	0.00	7,700	6,652	6661
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.81	4.11	254	97.91	0.00	6,767	6,363	6642
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.66	0.88	71	86.54	0.00	11,852	10,153	10257
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.80	3.48	254	91.28	0.00	7,708	6,768	7036
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.41	1.58	107	88.99	0.00	11,753	10,273	10459

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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%	34.10%	22.10%	9.20%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.60%	29.50%	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	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	13.60%				21.20%	100.00%			13.50%				21.10%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jun-2012	Previous Index Price 27-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	100.82	100.84	-0.012%	-0.193%	-1.054%	-0.179%	5.20	0.24	0.24
IE0031256328	3125632	5.0 Treasury Bond 2013	100.55	100.54	0.005%	0.299%	-0.352%	3.372%	4.24	0.79	0.76
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.91	97.88	0.031%	2.502%	-1.051%	4.767%	5.44	1.50	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.38	97.34	0.043%	3.023%	-2.075%		5.59	2.50	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	105.77	105.76	0.009%	2.616%	-3.555%	5.295%	6.15	2.71	2.55
IE0006857530	0685753	4.6 Treas Bond 2016	95.01	94.91	0.103%	2.973%	-3.731%	5.702%	6.11	3.53	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.11	88.13	-0.023%	2.762%	-3.271%	7.661%	6.89	5.38	5.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.39	86.39	0.003%	2.240%	-3.161%	7.444%	6.93	6.06	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.81	93.83	-0.025%	1.559%	-1.558%	7.849%	7.01	5.84	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	85.66	85.71	-0.049%	2.335%	-1.321%	9.107%	6.94	6.58	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.80	87.88	-0.089%	2.182%	-1.113%	9.650%	6.98	6.63	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.41	87.40	0.006%	1.968%	-0.845%	10.356%	6.92	9.10	8.51

Return Price Performance			Index Price 28-Jun-2012	Previous Index Price 27-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	102.98	102.97	0.012%	0.464%	1.064%	-0.199%	5.20	0.24	0.24
IE0031256328	3125632	5.0 Treasury Bond 2013	101.52	101.50	0.019%	0.677%	-3.915%	0.740%	4.24	0.79	0.76
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.72	99.68	0.041%	2.780%	-0.054%	2.506%	5.44	1.50	1.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.21	99.15	0.055%	3.336%	-0.951%		5.59	2.50	2.37
IE0004680173	0468017	8.25 Treas Bond 2015	112.88	112.84	0.029%	3.046%	-1.641%	9.082%	6.15	2.71	2.55
IE0006857530	0685753	4.6 Treas Bond 2016	95.90	95.79	0.115%	3.335%	-6.948%	3.000%	6.11	3.53	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.24	91.25	-0.009%	3.064%	-2.008%	10.274%	6.89	5.38	5.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.51	86.49	0.017%	-2.460%	-6.634%	4.538%	6.93	6.06	5.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.91	97.92	-0.006%	1.972%	-0.031%	11.063%	7.01	5.84	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	86.54	86.57	-0.035%	2.730%	-4.995%	5.962%	6.94	6.58	6.15
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.28	91.34	-0.070%	2.536%	0.269%	12.589%	6.98	6.63	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.99	88.97	0.022%	2.419%	0.663%	6.543%	6.92	9.10	8.51