

Irish Stock Exchange Weekly Bond Index Report

Friday 15 June, 2012

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Bond Indices Performance

Index	Close Value 15-Jun-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 8-Jun-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	89.96	-0.05%	0.75%	-3.28%	5.01%	-10.05%	5.13	4.79	7.04
All Bond Index (Return)	130.55	0.05%	0.95%	-2.17%	7.51%	30.55%	5.13	4.79	7.04
Under 3 Bond Index (Clean)	96.13	-0.03%	1.02%	-1.81%	1.88%	-3.87%	1.49	1.41	5.81
Under 3 Bond Index (Return)	131.02	0.06%	1.19%	-0.88%	4.66%	31.02%	1.49	1.41	5.81
Under 5 Bond Index (Clean)	98.94	-0.02%	1.19%	-3.00%	2.50%	-1.06%	2.22	2.09	6.21
Under 5 Bond Index (Return)	135.68	0.06%	1.37%	-2.04%	5.05%	35.68%	2.22	2.09	6.21
Under 10 Bond Index (Clean)	90.96	-0.02%	0.90%	-3.33%	4.70%	-9.04%	4.51	4.22	7.00
Under 10 Bond Index (Return)	128.83	0.08%	1.09%	-2.25%	7.18%	28.83%	4.51	4.22	7.00
5 Plus Bond Index (Clean)	86.93	-0.06%	0.50%	-3.44%	6.97%	-13.07%	6.75	6.30	7.19
5 Plus Bond Index (Return)	130.05	0.04%	0.72%	-2.24%	9.44%	30.05%	6.75	6.30	7.19
10 Plus Bond Index (Clean)	86.12	-0.25%	-0.19%	-2.94%	8.02%	-13.88%	9.09	8.48	7.16
10 Plus Bond Index (Return)	133.37	-0.12%	0.07%	-1.65%	10.48%	33.37%	9.09	8.48	7.16

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.93	1.85	77	102.78	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.30	0.80	58	101.09	0.00	6,028	6,045	6093
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.93	1.67	152	98.59	0.00	8,227	7,974	8111
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.13	1.66	135	97.79	0.00	3,630	3,489	3550
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.51	6.81	297	111.31	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.65	0.73	58	94.38	0.00	10,168	9,523	9597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.86	2.97	241	89.83	0.00	9,256	8,040	8315
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.02	4.38	363	89.40	0.00	7,700	6,547	6884
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.68	3.90	241	96.58	0.00	6,795	6,297	6562
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.16	0.72	58	84.87	0.00	11,852	9,975	10060
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.42	3.30	241	89.72	0.00	7,708	6,661	6916
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.56	1.39	94	86.95	0.00	11,748	10,051	10215

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	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%		
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.10%	34.50%	22.30%	9.40%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.90%	12.90%	5.40%		
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.80%		35.20%	14.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.40%	16.90%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.10%	13.80%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	13.20%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.40%			15.40%	21.00%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				21.10%	100.00%
									100%	100%	100%	100%	100%	100%
									100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Jun-2012	Week to Date 8-Jun-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.93	-0.07%	-0.09%	-0.95%	-0.07%	5.26	0.28	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	100.30	-0.03%	0.05%	-0.60%	3.12%	4.59	0.83	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.93	0.00%	1.47%	-2.05%	3.71%	6.09	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.13	-0.10%	1.70%	-3.33%		6.11	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	104.51	0.18%	1.39%	-4.71%	4.04%	6.61	2.74	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	93.65	-0.02%	1.50%	-5.11%	4.19%	6.52	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.86	0.01%	1.30%	-4.64%	6.13%	7.15	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.02	-0.19%	0.62%	-4.69%	5.74%	7.20	6.09	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.68	0.02%	0.34%	-2.74%	6.56%	7.21	5.86	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	84.16	0.00%	0.54%	-3.05%	7.19%	7.22	6.60	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.42	0.08%	0.57%	-2.67%	7.92%	7.22	6.65	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.56	-0.24%	-0.19%	-2.94%	8.02%	7.16	9.09	8.48

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Jun-2012	Week to Date 8-Jun-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.78	0.09%	0.26%	0.86%	-0.40%	5.26	0.28	0.27
IE0031256328	3125632	5.0 Treasury Bond 2013	101.09	0.06%	0.25%	-4.32%	0.32%	4.59	0.83	0.79
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.59	0.08%	1.62%	-1.18%	1.35%	6.09	1.53	1.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.79	-0.01%	1.87%	-2.36%		6.11	2.53	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	111.31	0.31%	1.62%	-3.00%	7.57%	6.61	2.74	2.57
IE0006857530	0685753	4.6 Treas Bond 2016	94.38	0.08%	1.69%	-8.43%	1.36%	6.52	3.56	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.83	0.11%	1.47%	-3.52%	8.57%	7.15	5.41	5.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.40	-0.08%	0.80%	-3.52%	8.03%	7.20	6.09	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.58	0.14%	0.58%	-1.39%	9.55%	7.21	5.86	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	84.87	0.10%	0.75%	-6.82%	3.92%	7.22	6.60	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.72	0.18%	0.78%	-1.44%	10.66%	7.22	6.65	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.95	-0.12%	0.07%	-1.65%	4.10%	7.16	9.09	8.48