

Irish Stock Exchange Weekly Bond Index Report

Friday 22 June, 2012

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Jun-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 15-Jun-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	91.00	1.16%	1.92%	-2.15%	6.23%	-9.00%	5.12	4.79	6.81
All Bond Index (Return)	132.17	1.24%	2.20%	-0.96%	8.85%	32.17%	5.12	4.79	6.81
Under 3 Bond Index (Clean)	96.71	0.61%	1.63%	-1.22%	2.50%	-3.29%	1.47	1.40	5.40
Under 3 Bond Index (Return)	131.91	0.68%	1.88%	-0.20%	5.38%	31.91%	1.47	1.40	5.40
Under 5 Bond Index (Clean)	99.73	0.80%	2.00%	-2.23%	3.32%	-0.27%	2.20	2.08	5.85
Under 5 Bond Index (Return)	136.87	0.88%	2.26%	-1.18%	5.97%	36.87%	2.20	2.08	5.85
Under 10 Bond Index (Clean)	91.95	1.08%	1.99%	-2.28%	5.83%	-8.05%	4.50	4.21	6.76
Under 10 Bond Index (Return)	130.32	1.16%	2.26%	-1.12%	8.42%	30.32%	4.50	4.21	6.76
5 Plus Bond Index (Clean)	88.12	1.37%	1.88%	-2.11%	8.44%	-11.88%	6.76	6.32	6.98
5 Plus Bond Index (Return)	131.94	1.45%	2.17%	-0.83%	11.02%	31.94%	6.76	6.32	6.98
10 Plus Bond Index (Clean)	87.58	1.69%	1.50%	-1.30%	9.85%	-12.42%	9.10	8.51	6.97
10 Plus Bond Index (Return)	135.75	1.78%	1.85%	0.11%	12.45%	35.75%	9.10	8.51	6.97

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	100.89	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							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	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%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Jun-2012	Week to Date 15-Jun-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.89	-0.04%	-0.12%	-0.99%	-0.11%	5.16	0.26	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	100.51	0.21%	0.26%	-0.39%	3.33%	4.31	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.63	0.73%	2.21%	-1.34%	4.47%	5.62	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.11	1.02%	2.74%	-2.35%		5.70	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	105.54	0.98%	2.39%	-3.77%	5.06%	6.24	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.73	1.16%	2.67%	-4.01%	5.39%	6.19	3.54	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.82	1.10%	2.41%	-3.60%	7.30%	6.94	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.02	1.17%	1.80%	-3.58%	6.98%	7.00	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.54	0.93%	1.28%	-1.83%	7.55%	7.05	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	85.47	1.56%	2.10%	-1.55%	8.86%	6.97	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.76	1.55%	2.13%	-1.16%	9.59%	6.99	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.00	1.69%	1.50%	-1.30%	9.85%	6.97	9.10	8.51

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Jun-2012	Week to Date 15-Jun-2012	MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.91	0.13%	0.39%	0.99%	-0.27%	5.16	0.26	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	101.40	0.30%	0.56%	-4.03%	0.62%	4.31	0.81	0.78
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.37	0.79%	2.42%	-0.40%	2.15%	5.62	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.86	1.09%	2.98%	-1.29%		5.70	2.52	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	112.50	1.07%	2.70%	-1.97%	8.72%	6.24	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	95.55	1.24%	2.95%	-7.29%	2.62%	6.19	3.54	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	90.87	1.16%	2.65%	-2.41%	9.83%	6.94	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.06	-3.73%	-2.96%	-7.11%	4.00%	7.00	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.55	1.01%	1.60%	-0.40%	10.65%	7.05	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	86.27	1.64%	2.41%	-5.29%	5.63%	6.97	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.15	1.60%	2.39%	0.13%	12.43%	6.99	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.50	1.78%	1.85%	0.11%	5.96%	6.97	9.10	8.51