

Irish Stock Exchange Weekly Bond Index Report

Friday 29 June, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Jun-2012	Week to Date 22-Jun-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	94.83	4.20%	6.21%	1.96%	10.70%	-5.17%	5.18	4.89	5.97	
All Bond Index (Return)	137.75	4.23%	6.52%	3.23%	13.45%	37.75%	5.18	4.89	5.97	
Under 3 Bond Index (Clean)	97.87	1.20%	2.86%	-0.03%	3.74%	-2.13%	1.46	1.39	4.56	
Under 3 Bond Index (Return)	133.59	1.27%	3.18%	1.07%	6.72%	33.59%	1.46	1.39	4.56	
Under 5 Bond Index (Clean)	101.88	2.15%	4.19%	-0.13%	5.54%	1.88%	2.20	2.10	4.85	
Under 5 Bond Index (Return)	139.89	2.21%	4.52%	1.00%	8.31%	39.89%	2.20	2.10	4.85	
Under 10 Bond Index (Clean)	95.53	3.90%	5.97%	1.53%	9.96%	-4.47%	4.53	4.28	5.87	
Under 10 Bond Index (Return)	135.43	3.92%	6.27%	2.76%	12.67%	35.43%	4.53	4.28	5.87	
5 Plus Bond Index (Clean)	92.85	5.37%	7.35%	3.14%	14.25%	-7.15%	6.80	6.40	6.17	
5 Plus Bond Index (Return)	139.00	5.35%	7.64%	4.48%	16.97%	39.00%	6.80	6.40	6.17	
10 Plus Bond Index (Clean)	92.96	6.14%	7.73%	4.76%	16.60%	-7.04%	9.20	8.66	6.29	
10 Plus Bond Index (Return)	144.11	6.16%	8.12%	6.27%	19.38%	44.11%	9.20	8.66	6.29	

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	100.91	2.18	91	103.09	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.83	0.99	72	101.81	0.00	6,028	6,077	6137
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.91	1.82	166	100.73	0.00	8,227	8,137	8287
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.53	1.84	149	101.37	0.00	3,630	3,613	3680
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	108.65	7.13	311	115.77	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.41	0.91	72	99.31	0.00	10,168	10,006	10098
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	92.40	3.14	255	95.54	0.00	9,256	8,552	8843
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	90.55	0.13	11	90.68	0.00	7,700	6,972	6983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	98.41	4.12	255	102.53	0.00	6,784	6,659	6938
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	89.94	0.89	72	90.82	0.00	11,852	10,659	10765
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	92.00	3.49	255	95.49	0.00	7,708	7,091	7361
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	92.35	1.60	108	93.95	0.00	11,753	10,854	11042

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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	7.70%	34.10%	21.80%	9.00%					7.70%	33.90%	21.70%	8.90%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.30%	45.60%	29.20%	12.00%					10.30%	45.70%	29.40%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	20.20%	13.00%	5.30%					4.60%	20.30%	13.00%	5.30%				
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	12.70%		35.90%	14.80%					12.60%		35.80%	14.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	16.80%				11.00%			12.80%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.70%				8.70%			10.10%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.10%				8.70%			10.00%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.60%			15.70%	21.00%				13.40%			15.60%	20.70%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.50%	14.00%				9.20%			10.60%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				21.40%	100.00%			13.80%				21.30%	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			Close Price 29-Jun-2012	Week to Date 22-Jun-2012	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.91	0.01%	-0.11%	-0.97%	-0.10%	4.82	0.24	0.23
IE0031256328	3125632	5.0 Treasury Bond 2013	100.83	0.31%	0.58%	-0.08%	3.66%	3.88	0.79	0.76
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.91	1.31%	3.55%	-0.04%	5.83%	4.74	1.49	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.53	2.50%	5.30%	0.09%		4.68	2.50	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	108.65	2.95%	5.40%	-0.93%	8.16%	5.17	2.71	2.58
IE0006857530	0685753	4.6 Treas Bond 2016	98.41	3.88%	6.65%	-0.29%	9.48%	5.07	3.53	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	92.40	5.22%	7.76%	1.43%	12.89%	5.98	5.40	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.55	5.27%	7.17%	1.50%	12.62%	6.06	6.08	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.41	5.20%	6.54%	3.27%	13.14%	6.17	5.88	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	89.94	5.23%	7.44%	3.60%	14.55%	6.16	6.61	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	92.00	4.84%	7.07%	3.62%	14.90%	6.22	6.68	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	92.35	6.14%	7.73%	4.76%	16.60%	6.29	9.20	8.66

Return Price Performance			Close Price 29-Jun-2012	Week to Date 22-Jun-2012	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	103.09	0.18%	0.57%	1.17%	-0.09%	4.82	0.24	0.23
IE0031256328	3125632	5.0 Treasury Bond 2013	101.81	0.41%	0.97%	-3.64%	1.03%	3.88	0.79	0.76
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.73	1.37%	3.82%	0.96%	3.54%	4.74	1.49	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.37	2.54%	5.59%	1.21%		4.68	2.50	2.39
IE0004680173	0468017	8.25 Treas Bond 2015	115.77	2.91%	5.69%	0.88%	11.88%	5.17	2.71	2.58
IE0006857530	0685753	4.6 Treas Bond 2016	99.31	3.94%	7.01%	-3.64%	6.66%	5.07	3.53	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	95.54	5.13%	7.92%	2.60%	15.46%	5.98	5.40	5.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	90.68	5.37%	2.25%	-2.13%	9.58%	6.06	6.08	5.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	102.53	5.10%	6.78%	4.68%	16.30%	6.17	5.88	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	90.82	5.28%	7.82%	-0.29%	11.21%	6.16	6.61	6.23
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	95.49	4.76%	7.27%	4.90%	17.79%	6.22	6.68	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.95	6.16%	8.12%	6.27%	12.48%	6.29	9.20	8.66