

Irish Stock Exchange Daily Bond Index Report

Friday 1 June, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 01-Jun-2012	Previous Close Value 31-May-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	89.38	89.29	0.104%	0.10%	-3.90%	4.34%	-10.62%	5.14	4.80	7.16
All Bond Index (Return)	129.47	129.32	0.116%	0.12%	-2.98%	6.62%	29.47%	5.14	4.80	7.16
Under 3 Bond Index (Clean)	95.22	95.16	0.064%	0.06%	-2.74%	0.92%	-4.78%	1.52	1.43	6.43
Under 3 Bond Index (Return)	129.57	129.47	0.076%	0.08%	-1.97%	3.51%	29.57%	1.52	1.43	6.43
Under 5 Bond Index (Clean)	97.78	97.78	-0.004%	0.00%	-4.15%	1.29%	-2.22%	2.24	2.10	6.74
Under 5 Bond Index (Return)	133.86	133.84	0.008%	0.01%	-3.36%	3.64%	33.86%	2.24	2.10	6.74
Under 10 Bond Index (Clean)	90.28	90.16	0.136%	0.14%	-4.06%	3.91%	-9.72%	4.52	4.22	7.16
Under 10 Bond Index (Return)	127.63	127.44	0.148%	0.15%	-3.16%	6.18%	27.63%	4.52	4.22	7.16
5 Plus Bond Index (Clean)	86.64	86.49	0.165%	0.17%	-3.76%	6.61%	-13.36%	6.75	6.29	7.23
5 Plus Bond Index (Return)	129.36	129.13	0.176%	0.18%	-2.77%	8.85%	29.36%	6.75	6.29	7.23
10 Plus Bond Index (Clean)	86.19	86.29	-0.105%	-0.11%	-2.86%	8.11%	-13.81%	9.13	8.52	7.15
10 Plus Bond Index (Return)	133.16	133.28	-0.086%	-0.09%	-1.80%	10.31%	33.16%	9.13	8.52	7.15

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	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.03	1.51	63	102.54	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.30	0.60	44	100.90	0.00	6,028	6,045	6082
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	95.64	1.51	138	97.16	0.00	8,227	7,869	7993
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	94.48	1.49	121	95.97	0.00	3,630	3,429	3484
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	102.97	6.49	283	109.46	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	92.14	0.56	44	92.70	0.00	10,168	9,370	9426
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.20	2.80	227	88.99	0.00	9,256	7,978	8237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	84.68	4.21	349	88.89	0.00	7,700	6,520	6844
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.13	3.67	227	95.80	0.00	6,767	6,255	6504
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	83.84	0.54	44	84.39	0.00	11,852	9,937	10002
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.35	3.11	227	89.46	0.00	7,708	6,656	6895
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.63	1.18	80	86.81	0.00	11,748	10,059	10198

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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	8.20%	34.80%	22.60%	9.40%					8.00%	34.60%	22.50%	9.30%					
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.60%	45.30%	29.40%	12.30%					10.60%	45.50%	29.60%	12.20%					
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.80%	12.80%	5.40%					4.60%	19.80%	12.90%	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	12.60%		35.00%	14.60%					12.50%		34.90%	14.40%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.40%	16.80%				10.90%			12.60%	16.90%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.80%				9.00%			10.50%	14.10%				
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	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%				13.20%			15.30%	20.50%				
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.00%			10.40%	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%				20.90%	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 01-Jun-2012	Previous Index Price 31-May-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.03	101.02	0.007%	0.007%	-0.856%	0.021%	5.34	0.31	0.31
IE0031256328	3125632	5.0 Treasury Bond 2013	100.30	100.25	0.047%	0.047%	-0.603%	3.112%	4.61	0.86	0.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	95.64	95.52	0.129%	0.129%	-3.342%	2.341%	6.94	1.57	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	94.48	94.52	-0.051%	-0.051%	-4.996%		6.80	2.57	2.40
IE0004680173	0468017	8.25 Treas Bond 2015	102.97	103.08	-0.103%	-0.103%	-6.110%	2.506%	7.16	2.77	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	92.14	92.27	-0.132%	-0.132%	-6.634%	2.514%	6.99	3.59	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.20	85.75	0.525%	0.525%	-5.377%	5.317%	7.28	5.44	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	84.68	84.50	0.217%	0.217%	-5.078%	5.317%	7.26	5.82	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.13	92.37	-0.251%	-0.251%	-3.313%	5.927%	7.31	5.90	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	83.84	83.71	0.161%	0.161%	-3.418%	6.789%	7.27	6.63	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.35	85.93	0.492%	0.492%	-2.748%	7.837%	7.23	6.68	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.63	85.72	-0.105%	-0.105%	-2.861%	8.112%	7.15	9.13	8.52

Return Price Performance			Index Price 01-Jun-2012	Previous Index Price 31-May-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.54	102.51	0.029%	0.029%	0.626%	-0.631%	5.34	0.31	0.31
IE0031256328	3125632	5.0 Treasury Bond 2013	100.90	100.84	0.060%	0.060%	-4.503%	0.123%	4.61	0.86	0.83
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.16	97.02	0.138%	0.138%	-2.623%	-0.128%	6.94	1.57	1.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	95.97	96.00	-0.036%	-0.036%	-4.184%		6.80	2.57	2.40
IE0004680173	0468017	8.25 Treas Bond 2015	109.46	109.54	-0.076%	-0.076%	-4.621%	5.777%	7.16	2.77	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	92.70	92.81	-0.119%	-0.119%	-10.058%	-0.442%	6.99	3.59	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	88.99	88.53	0.523%	0.523%	-4.425%	7.555%	7.28	5.44	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	88.89	88.69	0.220%	0.220%	-4.069%	7.410%	7.26	5.82	5.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.80	96.02	-0.225%	-0.225%	-2.184%	8.671%	7.31	5.90	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.39	84.24	0.175%	0.175%	-7.359%	3.326%	7.27	6.63	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.46	89.02	0.490%	0.490%	-1.732%	10.341%	7.23	6.68	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	86.81	86.89	-0.086%	-0.086%	-1.800%	3.937%	7.15	9.13	8.52