

Irish Stock Exchange Daily Bond Index Report

Friday 8 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 08-Jun-2012	Previous Close Value 07-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	90.00	89.86	0.158%	0.80%	-3.23%	5.06%	-10.00%	5.12	4.78	7.02
All Bond Index (Return)	130.48	130.26	0.169%	0.90%	-2.22%	7.45%	30.48%	5.12	4.78	7.02
Under 3 Bond Index (Clean)	96.15	96.07	0.090%	1.05%	-1.79%	1.91%	-3.85%	1.51	1.43	5.77
Under 3 Bond Index (Return)	130.94	130.81	0.101%	1.14%	-0.93%	4.60%	30.94%	1.51	1.43	5.77
Under 5 Bond Index (Clean)	98.97	98.78	0.189%	1.21%	-2.98%	2.53%	-1.03%	2.24	2.11	6.19
Under 5 Bond Index (Return)	135.59	135.32	0.200%	1.30%	-2.10%	4.98%	35.59%	2.24	2.11	6.19
Under 10 Bond Index (Clean)	90.98	90.84	0.157%	0.92%	-3.31%	4.72%	-9.02%	4.50	4.21	6.99
Under 10 Bond Index (Return)	128.73	128.51	0.169%	1.01%	-2.33%	7.10%	28.73%	4.50	4.21	6.99
5 Plus Bond Index (Clean)	86.98	86.86	0.139%	0.57%	-3.37%	7.04%	-13.02%	6.73	6.28	7.18
5 Plus Bond Index (Return)	130.00	129.80	0.152%	0.67%	-2.29%	9.39%	30.00%	6.73	6.28	7.18
10 Plus Bond Index (Clean)	86.33	86.20	0.158%	0.05%	-2.71%	8.28%	-13.67%	9.11	8.51	7.13
10 Plus Bond Index (Return)	133.53	133.30	0.173%	0.19%	-1.53%	10.62%	33.53%	9.11	8.51	7.13

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.00	1.68	70	102.68	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.33	0.70	51	101.03	0.00	6,028	6,047	6090
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	96.92	1.59	145	98.51	0.00	8,227	7,974	8105
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	96.22	1.58	128	97.80	0.00	3,630	3,493	3550
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	104.32	6.65	290	110.97	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	93.66	0.64	51	94.31	0.00	10,168	9,524	9589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	86.85	2.89	234	89.74	0.00	9,256	8,039	8306
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	85.18	4.29	356	89.47	0.00	7,700	6,559	6889
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	92.66	3.78	234	96.45	0.00	6,797	6,298	6555
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	84.16	0.63	51	84.79	0.00	11,852	9,975	10050
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	86.35	3.21	234	89.56	0.00	7,708	6,656	6903
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	85.77	1.29	87	87.05	0.00	11,748	10,076	10227

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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	8.10%	34.50%	22.30%	9.40%			8.00%	34.30%	22.30%	9.20%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	45.50%	29.50%	12.30%			10.60%	45.60%	29.60%	12.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.70%	19.90%	12.90%	5.40%			4.70%	20.00%	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%		35.20%	14.70%			12.60%		35.00%	14.50%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.40%	16.90%		10.90%			12.60%	17.00%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.80%		9.00%			10.40%	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%			15.40%	21.00%		13.20%			15.20%	20.50%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%		9.00%			10.40%	14.10%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				21.20%	100.00%	13.40%				20.90%	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	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 08-Jun-2012	Previous Index Price 07-Jun-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	101.00	100.94	0.059%	-0.015%	-0.877%	-0.001%	5.23	0.30	0.29
IE0031256328	3125632	5.0 Treasury Bond 2013	100.33	100.24	0.092%	0.082%	-0.568%	3.148%	4.56	0.85	0.81
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	96.92	96.95	-0.023%	1.469%	-2.049%	3.711%	6.07	1.55	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	96.22	95.90	0.342%	1.799%	-3.238%		6.06	2.55	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	104.32	104.05	0.265%	1.209%	-4.877%	3.852%	6.68	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	93.66	93.31	0.375%	1.515%	-5.094%	4.205%	6.51	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	86.85	86.58	0.318%	1.292%	-4.655%	6.121%	7.14	5.43	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	85.18	84.87	0.371%	0.811%	-4.515%	5.941%	7.16	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	92.66	92.55	0.124%	0.323%	-2.757%	6.536%	7.21	5.88	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.16	84.16	0.002%	0.540%	-3.053%	7.192%	7.21	6.62	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	86.35	86.44	-0.108%	0.495%	-2.746%	7.839%	7.23	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	85.77	85.63	0.158%	0.055%	-2.706%	8.285%	7.13	9.11	8.51

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 08-Jun-2012	Previous Index Price 07-Jun-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	102.68	102.60	0.082%	0.172%	0.769%	-0.489%	5.23	0.30	0.29
IE0031256328	3125632	5.0 Treasury Bond 2013	101.03	100.92	0.106%	0.190%	-4.379%	0.253%	4.56	0.85	0.81
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.51	98.52	-0.011%	1.537%	-1.263%	1.266%	6.07	1.55	1.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.80	97.46	0.349%	1.874%	-2.353%		6.06	2.55	2.41
IE0004680173	0468017	8.25 Treas Bond 2015	110.97	110.67	0.270%	1.305%	-3.303%	7.238%	6.68	2.76	2.59
IE0006857530	0685753	4.6 Treas Bond 2016	94.31	93.94	0.385%	1.614%	-8.498%	1.285%	6.51	3.58	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	89.74	89.45	0.321%	1.362%	-3.627%	8.453%	7.14	5.43	5.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.47	89.14	0.368%	0.882%	-3.435%	8.119%	7.16	5.81	5.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	96.45	96.31	0.136%	0.445%	-1.527%	9.400%	7.21	5.88	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	84.79	84.77	0.018%	0.654%	-6.915%	3.820%	7.21	6.62	6.18
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.56	89.63	-0.088%	0.600%	-1.625%	10.462%	7.23	6.67	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.05	86.90	0.173%	0.191%	-1.527%	4.225%	7.13	9.11	8.51