

Irish Stock Exchange Daily Bond Index Report

Monday 25 June, 2012

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 25-Jun-2012	Previous Close Value 22-Jun-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	91.13	91.00	0.140%	2.06%	-2.02%	6.38%	-8.87%	5.12	4.80	6.78
All Bond Index (Return)	132.40	132.17	0.179%	2.39%	-0.78%	9.04%	32.40%	5.12	4.80	6.78
Under 3 Bond Index (Clean)	96.70	96.71	-0.008%	1.62%	-1.23%	2.49%	-3.30%	1.47	1.39	5.41
Under 3 Bond Index (Return)	131.95	131.91	0.029%	1.91%	-0.17%	5.41%	31.95%	1.47	1.39	5.41
Under 5 Bond Index (Clean)	99.75	99.73	0.011%	2.01%	-2.22%	3.33%	-0.26%	2.20	2.08	5.84
Under 5 Bond Index (Return)	136.93	136.87	0.049%	2.31%	-1.13%	6.02%	36.93%	2.20	2.08	5.84
Under 10 Bond Index (Clean)	92.06	91.95	0.117%	2.11%	-2.17%	5.95%	-7.95%	4.50	4.22	6.73
Under 10 Bond Index (Return)	130.52	130.32	0.157%	2.42%	-0.97%	8.59%	30.52%	4.50	4.22	6.73
5 Plus Bond Index (Clean)	88.31	88.12	0.211%	2.09%	-1.91%	8.66%	-11.69%	6.76	6.32	6.95
5 Plus Bond Index (Return)	132.27	131.94	0.252%	2.43%	-0.58%	11.30%	32.27%	6.76	6.32	6.95
10 Plus Bond Index (Clean)	87.82	87.58	0.276%	1.78%	-1.03%	10.15%	-12.18%	9.11	8.51	6.94
10 Plus Bond Index (Return)	136.19	135.75	0.321%	2.18%	0.43%	12.82%	36.19%	9.11	8.51	6.94

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	100.85	2.09	87	102.93	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.51	0.93	68	101.44	0.00	6,028	6,058	6114
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	97.61	1.78	162	99.38	0.00	8,227	8,030	8176
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	97.13	1.79	145	98.92	0.00	3,630	3,526	3591
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	105.46	7.04	307	112.49	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	94.78	0.86	68	95.63	0.00	10,168	9,637	9724
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	87.93	3.10	251	91.02	0.00	9,256	8,138	8424
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	86.27	0.08	7	86.35	0.00	7,700	6,643	6649
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	93.75	4.06	251	97.80	0.00	6,784	6,359	6634
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	85.68	0.84	68	86.51	0.00	11,852	10,155	10254
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	87.83	3.44	251	91.27	0.00	7,708	6,770	7035
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.24	1.54	104	88.78	0.00	11,753	10,254	10435

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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	8.00%	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	12.70%		35.30%	14.70%					12.60%		35.20%	14.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.80%			12.50%	16.80%				10.90%			12.60%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			10.20%	13.70%				8.60%			10.00%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.20%				8.60%			10.00%	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%	14.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%					21.20%	100.00%		13.50%					21.10%	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 25-Jun-2012	Previous Index Price 22-Jun-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	100.85	100.89	-0.045%	-0.169%	-1.030%	-0.155%	5.29	0.26	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	100.51	100.51	-0.005%	0.256%	-0.394%	3.328%	4.31	0.81	0.77
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	97.61	97.63	-0.024%	2.183%	-1.359%	4.441%	5.64	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	97.13	97.11	0.021%	2.758%	-2.326%		5.69	2.51	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	105.46	105.54	-0.076%	2.308%	-3.844%	4.979%	6.27	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	94.78	94.73	0.048%	2.720%	-3.967%	5.443%	6.18	3.54	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	87.93	87.82	0.125%	2.542%	-3.478%	7.431%	6.92	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.27	86.02	0.294%	2.098%	-3.296%	7.295%	6.95	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	93.75	93.54	0.216%	1.494%	-1.621%	7.780%	7.02	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	85.68	85.47	0.242%	2.350%	-1.307%	9.122%	6.93	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	87.83	87.76	0.085%	2.217%	-1.079%	9.687%	6.97	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.24	87.00	0.276%	1.779%	-1.029%	10.151%	6.94	9.11	8.51

Return Price Performance			Index Price 25-Jun-2012	Previous Index Price 22-Jun-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.93	102.91	0.027%	0.418%	1.017%	-0.245%	5.29	0.26	0.25
IE0031256328	3125632	5.0 Treasury Bond 2013	101.44	101.40	0.036%	0.595%	-3.993%	0.658%	4.31	0.81	0.77
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.38	99.37	0.010%	2.431%	-0.393%	2.159%	5.64	1.51	1.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	98.92	98.86	0.058%	3.037%	-1.238%		5.69	2.51	2.38
IE0004680173	0468017	8.25 Treas Bond 2015	112.49	112.50	-0.011%	2.694%	-1.977%	8.709%	6.27	2.72	2.56
IE0006857530	0685753	4.6 Treas Bond 2016	95.63	95.55	0.087%	3.044%	-7.210%	2.710%	6.18	3.54	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.02	90.87	0.162%	2.811%	-2.249%	10.003%	6.92	5.39	5.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	86.35	86.06	0.336%	-2.636%	-6.803%	4.349%	6.95	6.07	5.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.80	97.55	0.257%	1.858%	-0.142%	10.939%	7.02	5.85	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	86.51	86.27	0.283%	2.701%	-5.023%	5.931%	6.93	6.59	6.16
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.27	91.15	0.127%	2.524%	0.257%	12.575%	6.97	6.64	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.78	88.50	0.321%	2.181%	0.429%	6.295%	6.94	9.11	8.51