

Irish Stock Exchange Daily Bond Index Report

Thursday 9 August, 2012

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Bond Indices Performance

| Index | Close Value 09-Aug-2012 | Previous Close Value 08-Aug-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 96.43 | 96.38 | 0.056% | 0.40% | 1.69% | 12.57% | -3.57% | 5.11 | 4.84 | 5.68 |
| All Bond Index (Return) | 140.80 | 140.71 | 0.068% | 0.51% | 2.21% | 15.96% | 40.80% | 5.11 | 4.84 | 5.68 |
| Under 3 Bond Index (Clean) | 100.11 | 100.03 | 0.071% | 0.63% | 2.28% | 6.10% | 0.11% | 1.36 | 1.33 | 2.90 |
| Under 3 Bond Index (Return) | 137.24 | 137.13 | 0.081% | 0.72% | 2.74% | 9.64% | 37.24% | 1.36 | 1.33 | 2.90 |
| Under 5 Bond Index (Clean) | 103.95 | 103.81 | 0.134% | 0.77% | 2.03% | 7.69% | 3.95% | 2.13 | 2.05 | 3.92 |
| Under 5 Bond Index (Return) | 143.40 | 143.20 | 0.144% | 0.87% | 2.51% | 11.03% | 43.40% | 2.13 | 2.05 | 3.92 |
| Under 10 Bond Index (Clean) | 97.17 | 97.10 | 0.068% | 0.50% | 1.71% | 11.84% | -2.83% | 4.51 | 4.27 | 5.54 |
| Under 10 Bond Index (Return) | 138.43 | 138.32 | 0.080% | 0.60% | 2.22% | 15.17% | 38.43% | 4.51 | 4.27 | 5.54 |
| 5 Plus Bond Index (Clean) | 94.27 | 94.26 | 0.018% | 0.22% | 1.53% | 16.01% | -5.73% | 6.55 | 6.18 | 5.95 |
| 5 Plus Bond Index (Return) | 141.90 | 141.85 | 0.032% | 0.34% | 2.08% | 19.41% | 41.90% | 6.55 | 6.18 | 5.95 |
| 10 Plus Bond Index (Clean) | 94.38 | 94.40 | -0.024% | -0.22% | 1.53% | 18.37% | -5.62% | 9.12 | 8.59 | 6.12 |
| 10 Plus Bond Index (Return) | 147.20 | 147.21 | -0.008% | -0.08% | 2.14% | 21.94% | 47.20% | 9.12 | 8.59 | 6.12 |

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 | O/S Amt Dirty Price |
|--------------|---------|------------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| | | | | | | | | | | | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 30-Sep-12 | 8.75 | Semi-Annual | 100.47 | 3.16 | 132 | 103.63 | 0.00 | 18 | 18 | 19 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13 | 5 | Annual | 102.14 | 1.55 | 113 | 103.68 | 0.00 | 5,616 | 5,736 | 5823 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 101.96 | 2.27 | 207 | 104.23 | 0.00 | 7,599 | 7,748 | 7920 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 101.63 | 2.34 | 190 | 103.97 | 0.00 | 3,636 | 3,695 | 3780 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 18-Aug-15 | 8.25 | Annual | 108.83 | 8.04 | 351 | 116.88 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 18-Apr-16 | 4.6 | Annual | 99.95 | 1.42 | 113 | 101.38 | 0.00 | 10,168 | 10,164 | 10308 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 18-Oct-17 | 5.5 | Annual | 100.24 | 0.11 | 7 | 100.34 | 0.00 | 3,889 | 3,898 | 3903 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 93.62 | 3.65 | 296 | 97.26 | 0.00 | 9,256 | 8,665 | 9002 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 91.73 | 0.63 | 52 | 92.36 | 0.00 | 7,700 | 7,063 | 7112 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 99.64 | 4.79 | 296 | 104.42 | 0.00 | 6,785 | 6,760 | 7085 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 91.18 | 1.39 | 113 | 92.57 | 0.00 | 11,852 | 10,807 | 10972 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 93.86 | 4.06 | 296 | 97.92 | 0.00 | 9,052 | 8,496 | 8863 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 93.76 | 2.20 | 149 | 95.96 | 0.00 | 11,748 | 11,014 | 11273 |

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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 | 6.80% | 33.40% | 21.00% | 7.90% | | | | | 6.80% | 33.20% | 20.90% | 7.80% | | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | Yes | Yes | Yes | Yes | No | No | 9.20% | 45.10% | 28.30% | 10.60% | | | | | 9.20% | 45.10% | 28.40% | 10.60% | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.40% | 21.50% | 13.50% | 5.10% | | | | | 4.40% | 21.50% | 13.60% | 5.10% | | | | |
| 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 | 12.10% | | 37.10% | 13.90% | | | | | 12.00% | | 37.00% | 13.80% | | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | Yes | No | No | Yes | Yes | No | 4.60% | | | 5.30% | 6.90% | | | | 4.50% | | | 5.20% | 6.70% | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | Yes | No | No | Yes | Yes | No | 10.30% | | | 11.90% | 15.30% | | | | 10.50% | | | 12.00% | 15.50% | | | |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.40% | | | 9.70% | 12.50% | | | | 8.30% | | | 9.50% | 12.20% | | | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.00% | | | 9.30% | 11.90% | | | | 8.20% | | | 9.50% | 12.20% | | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 12.90% | | | 14.80% | 19.10% | | | | 12.70% | | | 14.70% | 18.80% | | | |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.10% | | | 11.60% | 15.00% | | | | 10.30% | | | 11.80% | 15.20% | | | |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | Yes | No | No | No | Yes | Yes | 13.10% | | | | 19.40% | 100.00% | | | 13.10% | | | | 19.40% | 100.00% | | |
| | | | | | | | | | 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 09-Aug-2012 | Previous Index Price 08-Aug-2012 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|------------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 100.47 | 100.50 | -0.033% | -0.114% | -0.438% | -0.534% | 4.94 | 0.13 | 0.12 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 102.14 | 102.03 | 0.103% | 0.297% | 1.299% | 5.004% | 1.78 | 0.68 | 0.67 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 101.96 | 101.87 | 0.091% | 0.915% | 3.089% | 9.104% | 2.57 | 1.38 | 1.35 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 101.63 | 101.65 | -0.020% | 0.537% | 2.105% | | 3.80 | 2.39 | 2.30 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 108.83 | 109.08 | -0.228% | 0.276% | 0.169% | 8.340% | 5.02 | 2.60 | 2.48 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 99.95 | 99.71 | 0.241% | 1.011% | 1.573% | 11.203% | 4.61 | 3.42 | 3.27 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 100.24 | 100.22 | 0.018% | 0.521% | | | 5.44 | 4.45 | 4.22 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 93.62 | 93.57 | 0.053% | 0.464% | 1.320% | 14.384% | 5.75 | 5.30 | 5.01 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 91.73 | 91.74 | -0.011% | 0.383% | 1.306% | 14.092% | 5.90 | 5.98 | 5.64 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 99.64 | 99.57 | 0.068% | 0.558% | 1.253% | 14.555% | 5.96 | 5.78 | 5.45 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 91.18 | 91.08 | 0.112% | 0.211% | 1.384% | 16.134% | 5.96 | 6.51 | 6.14 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 93.86 | 93.95 | -0.096% | 0.048% | 2.022% | 17.218% | 5.97 | 6.58 | 6.21 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 93.76 | 93.78 | -0.025% | -0.221% | 1.524% | 18.373% | 6.12 | 9.12 | 8.59 |

| Return Price Performance | | | Index Price 09-Aug-2012 | Previous Index Price 08-Aug-2012 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|------------------------|----------------------------|--|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 103.63 | 103.64 | -0.009% | 0.097% | 0.524% | 0.429% | 4.94 | 0.13 | 0.12 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 103.68 | 103.56 | 0.115% | 0.413% | 1.839% | 2.887% | 1.78 | 0.68 | 0.67 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 104.23 | 104.13 | 0.099% | 0.992% | 3.479% | 7.145% | 2.57 | 1.38 | 1.35 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 103.97 | 103.98 | -0.008% | 0.632% | 2.566% | | 3.80 | 2.39 | 2.30 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 116.88 | 117.10 | -0.193% | 0.436% | 0.951% | 12.947% | 5.02 | 2.60 | 2.48 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 101.38 | 101.12 | 0.250% | 1.111% | 2.079% | 8.880% | 4.61 | 3.42 | 3.27 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 100.34 | 100.31 | 0.033% | 0.627% | | | 5.44 | 4.45 | 4.22 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 97.26 | 97.20 | 0.064% | 0.561% | 1.806% | 17.550% | 5.75 | 5.30 | 5.01 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 92.36 | 92.36 | 0.002% | 0.498% | 1.848% | 11.608% | 5.90 | 5.98 | 5.64 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 104.42 | 104.34 | 0.081% | 0.673% | 1.848% | 18.449% | 5.96 | 5.78 | 5.45 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 92.57 | 92.46 | 0.124% | 0.328% | 1.927% | 13.351% | 5.96 | 6.51 | 6.14 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 97.92 | 97.99 | -0.078% | 0.172% | 2.536% | 20.774% | 5.97 | 6.58 | 6.21 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 95.96 | 95.97 | -0.008% | -0.078% | 2.144% | 14.889% | 6.12 | 9.12 | 8.59 |