

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 August, 2012

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Bond Indices Performance

| Index | Close Value 21-Aug-2012 | Previous Close Value 20-Aug-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 97.05 | 96.85 | 0.212% | 1.05% | 2.34% | 13.29% | -2.95% | 5.09 | 4.83 | 5.55 |
| All Bond Index (Return) | 141.91 | 141.60 | 0.219% | 1.30% | 3.02% | 16.87% | 41.91% | 5.09 | 4.83 | 5.55 |
| Under 3 Bond Index (Clean) | 100.58 | 100.57 | 0.012% | 1.10% | 2.76% | 6.60% | 0.58% | 1.34 | 1.31 | 2.52 |
| Under 3 Bond Index (Return) | 138.07 | 138.04 | 0.023% | 1.33% | 3.36% | 10.30% | 38.07% | 1.34 | 1.31 | 2.52 |
| Under 5 Bond Index (Clean) | 104.43 | 104.35 | 0.074% | 1.24% | 2.51% | 8.19% | 4.43% | 2.10 | 2.03 | 3.69 |
| Under 5 Bond Index (Return) | 144.26 | 144.14 | 0.084% | 1.47% | 3.12% | 11.70% | 44.26% | 2.10 | 2.03 | 3.69 |
| Under 10 Bond Index (Clean) | 97.76 | 97.54 | 0.224% | 1.11% | 2.33% | 12.52% | -2.24% | 4.49 | 4.26 | 5.41 |
| Under 10 Bond Index (Return) | 139.47 | 139.15 | 0.231% | 1.36% | 2.98% | 16.04% | 39.47% | 4.49 | 4.26 | 5.41 |
| 5 Plus Bond Index (Clean) | 94.96 | 94.70 | 0.278% | 0.95% | 2.27% | 16.85% | -5.04% | 6.52 | 6.17 | 5.84 |
| 5 Plus Bond Index (Return) | 143.14 | 142.74 | 0.284% | 1.22% | 2.98% | 20.45% | 43.14% | 6.52 | 6.17 | 5.84 |
| 10 Plus Bond Index (Clean) | 95.19 | 95.07 | 0.130% | 0.64% | 2.40% | 19.39% | -4.81% | 9.11 | 8.59 | 6.03 |
| 10 Plus Bond Index (Return) | 148.71 | 148.50 | 0.141% | 0.95% | 3.19% | 23.19% | 48.71% | 9.11 | 8.59 | 6.03 |

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 | 100.37 | 3.45 | 144 | 103.82 | 0.00 | 18 | 18 | 19 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13 | 5 | Annual | 102.42 | 1.71 | 125 | 104.13 | 0.00 | 5,616 | 5,752 | 5848 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.25 | 2.40 | 219 | 104.65 | 0.00 | 7,599 | 7,770 | 7952 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 102.83 | 2.49 | 202 | 105.32 | 0.00 | 3,640 | 3,743 | 3833 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 18-Aug-15 | 8.25 | Annual | 109.58 | 0.07 | 3 | 109.65 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 18-Apr-16 | 4.6 | Annual | 100.40 | 1.58 | 125 | 101.98 | 0.00 | 10,199 | 10,241 | 10401 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 18-Oct-17 | 5.5 | Annual | 101.74 | 0.29 | 19 | 102.02 | 0.00 | 3,889 | 3,957 | 3968 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 94.31 | 3.80 | 308 | 98.11 | 0.00 | 9,256 | 8,729 | 9081 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 92.07 | 0.77 | 64 | 92.84 | 0.00 | 7,700 | 7,090 | 7149 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 100.16 | 4.98 | 308 | 105.14 | 0.00 | 6,785 | 6,795 | 7133 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 91.96 | 1.54 | 125 | 93.50 | 0.00 | 11,852 | 10,900 | 11082 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 94.31 | 4.22 | 308 | 98.53 | 0.00 | 9,052 | 8,537 | 8919 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 94.56 | 2.38 | 161 | 96.94 | 0.00 | 11,748 | 11,109 | 11389 |

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Bond Constituent Index Weights

| ISIN | SEDOL | Bond Name | All Bond | | | | | | Clean Index Weighting | | | | | | Return Index Weighting | | | | | |
|--------------|---------|------------------------|----------|---------|----------|--------|---------|----------|-----------------------|---------|----------|--------|---------|----------|------------------------|---------|----------|--------|---------|---------|
| | | | 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% | | | | | | | | |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | Yes | Yes | Yes | Yes | No | No | 6.80% | 33.30% | 20.90% | 7.80% | | | | | | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | Yes | Yes | Yes | Yes | No | No | 9.20% | 44.90% | 28.20% | 10.60% | | | | | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.40% | 21.60% | 13.60% | 5.10% | | | | | | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | Yes | Yes | Yes | Yes | No | No | 0.00% | | 0.00% | 0.00% | | | | | | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | Yes | No | Yes | Yes | No | No | 12.10% | | 37.20% | 13.90% | | | | | | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | Yes | No | No | Yes | Yes | No | 4.70% | | | 5.40% | 6.90% | | | | | | 5.30% | 6.80% |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | Yes | No | No | Yes | Yes | No | 10.30% | | | 11.90% | 15.30% | | | | | | 12.00% | 15.50% |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.40% | | | 9.60% | 12.40% | | | | | | 9.50% | 12.20% |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.00% | | | 9.20% | 11.90% | | | | | | 9.50% | 12.10% |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 12.90% | | | 14.80% | 19.10% | | | | | | 14.70% | 18.90% |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.10% | | | 11.60% | 14.90% | | | | | | 11.80% | 15.20% |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | Yes | No | No | No | Yes | Yes | 13.10% | | | | 19.40% | 100.00% | | | | | 19.40% | 100.00% |
| | | | | | | | | | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 21-Aug-2012 | Previous Index Price 20-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 | 100.37 | 100.41 | -0.039% | -0.214% | -0.537% | -0.633% | 4.94 | 0.10 | 0.10 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 102.42 | 102.50 | -0.083% | 0.572% | 1.577% | 5.292% | 1.23 | 0.65 | 0.64 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.25 | 102.23 | 0.027% | 1.203% | 3.382% | 9.414% | 2.33 | 1.36 | 1.33 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 102.83 | 102.69 | 0.129% | 1.721% | 3.307% | | 3.29 | 2.36 | 2.29 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 109.58 | 109.81 | -0.215% | 0.963% | 0.855% | 9.082% | 4.73 | 2.77 | 2.65 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 100.40 | 100.23 | 0.178% | 1.465% | 2.030% | 11.704% | 4.47 | 3.39 | 3.25 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 101.74 | 101.27 | 0.464% | 2.023% | | | 5.10 | 4.43 | 4.21 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 94.31 | 93.89 | 0.456% | 1.213% | 2.076% | 15.236% | 5.62 | 5.28 | 5.00 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 92.07 | 92.01 | 0.065% | 0.755% | 1.682% | 14.514% | 5.84 | 5.95 | 5.62 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 100.16 | 99.95 | 0.210% | 1.083% | 1.781% | 15.153% | 5.87 | 5.75 | 5.44 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 91.96 | 91.58 | 0.415% | 1.068% | 2.252% | 17.127% | 5.83 | 6.48 | 6.13 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 94.31 | 94.07 | 0.258% | 0.526% | 2.509% | 17.778% | 5.90 | 6.56 | 6.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 94.56 | 94.44 | 0.130% | 0.639% | 2.399% | 19.393% | 6.03 | 9.11 | 8.59 |

| Return Price Performance | | | Index Price 21-Aug-2012 | Previous Index Price 20-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 | 103.82 | 103.83 | -0.014% | 0.278% | 0.706% | 0.612% | 4.94 | 0.10 | 0.10 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 104.13 | 104.20 | -0.069% | 0.843% | 2.275% | 3.327% | 1.23 | 0.65 | 0.64 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 104.65 | 104.61 | 0.037% | 1.401% | 3.898% | 7.579% | 2.33 | 1.36 | 1.33 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 105.32 | 105.17 | 0.137% | 1.934% | 3.893% | | 3.29 | 2.36 | 2.29 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 109.65 | 109.86 | -0.194% | -5.777% | -5.294% | 5.960% | 4.73 | 2.77 | 2.65 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 101.98 | 101.79 | 0.187% | 1.711% | 2.684% | 9.525% | 4.47 | 3.39 | 3.25 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 102.02 | 101.54 | 0.478% | 2.310% | | | 5.10 | 4.43 | 4.21 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 98.11 | 97.67 | 0.450% | 1.436% | 2.691% | 18.572% | 5.62 | 5.28 | 5.00 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 92.84 | 92.77 | 0.078% | 1.026% | 2.383% | 12.194% | 5.84 | 5.95 | 5.62 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 105.14 | 104.91 | 0.215% | 1.361% | 2.545% | 19.259% | 5.87 | 5.75 | 5.44 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 93.50 | 93.11 | 0.421% | 1.334% | 2.949% | 14.488% | 5.83 | 6.48 | 6.13 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 98.53 | 98.27 | 0.262% | 0.798% | 3.177% | 21.529% | 5.90 | 6.56 | 6.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 96.94 | 96.81 | 0.142% | 0.948% | 3.192% | 16.069% | 6.03 | 9.11 | 8.59 |