

# Irish Stock Exchange Daily Bond Index Report

Tuesday 5 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<br>05-Jun-2012 | Previous<br>Close Value<br>01-Jun-2012 | % Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 89.64                      | 89.38                                  | 0.298%   | 0.40%       | -3.61% | 4.65%  | -10.36%                       | 5.13                 | 4.79                 | 7.10                 |
| All Bond Index (Return)      | 129.92                     | 129.47                                 | 0.348%   | 0.46%       | -2.64% | 6.99%  | 29.92%                        | 5.13                 | 4.79                 | 7.10                 |
| Under 3 Bond Index (Clean)   | 95.66                      | 95.22                                  | 0.461%   | 0.53%       | -2.29% | 1.39%  | -4.34%                        | 1.52                 | 1.43                 | 6.12                 |
| Under 3 Bond Index (Return)  | 130.23                     | 129.57                                 | 0.504%   | 0.58%       | -1.48% | 4.03%  | 30.23%                        | 1.52                 | 1.43                 | 6.12                 |
| Under 5 Bond Index (Clean)   | 98.26                      | 97.78                                  | 0.491%   | 0.49%       | -3.68% | 1.79%  | -1.74%                        | 2.24                 | 2.11                 | 6.52                 |
| Under 5 Bond Index (Return)  | 134.57                     | 133.86                                 | 0.537%   | 0.55%       | -2.84% | 4.19%  | 34.57%                        | 2.24                 | 2.11                 | 6.52                 |
| Under 10 Bond Index (Clean)  | 90.61                      | 90.28                                  | 0.363%   | 0.50%       | -3.71% | 4.29%  | -9.39%                        | 4.52                 | 4.22                 | 7.08                 |
| Under 10 Bond Index (Return) | 128.15                     | 127.63                                 | 0.411%   | 0.56%       | -2.76% | 6.62%  | 28.15%                        | 4.52                 | 4.22                 | 7.08                 |
| 5 Plus Bond Index (Clean)    | 86.80                      | 86.64                                  | 0.188%   | 0.35%       | -3.58% | 6.81%  | -13.20%                       | 6.74                 | 6.29                 | 7.21                 |
| 5 Plus Bond Index (Return)   | 129.67                     | 129.36                                 | 0.244%   | 0.42%       | -2.53% | 9.12%  | 29.67%                        | 6.74                 | 6.29                 | 7.21                 |
| 10 Plus Bond Index (Clean)   | 86.09                      | 86.19                                  | -0.121%  | -0.23%      | -2.98% | 7.98%  | -13.91%                       | 9.12                 | 8.51                 | 7.16                 |
| 10 Plus Bond Index (Return)  | 133.10                     | 133.16                                 | -0.050%  | -0.14%      | -1.85% | 10.26% | 33.10%                        | 9.12                 | 8.51                 | 7.16                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name              | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>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         | 101.02         | 1.61       | 67              | 102.63         | 0.00        | 18     | 19          | 19          |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13        | 5                | Annual              | 100.36         | 0.66       | 48              | 101.02         | 0.00        | 6,028  | 6,049       | 6089        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14        | 4                | Annual              | 96.40          | 1.56       | 142             | 97.96          | 0.00        | 8,227  | 7,931       | 8059        |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | 18-Feb-15        | 4.5              | Annual              | 94.86          | 1.54       | 125             | 96.40          | 0.00        | 3,630  | 3,443       | 3499        |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15        | 8.25             | Annual              | 103.28         | 6.58       | 287             | 109.86         | 0.00        | 7      | 8           | 8           |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16        | 4.6              | Annual              | 92.65          | 0.61       | 48              | 93.25          | 0.00        | 10,168 | 9,421       | 9482        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18        | 4.5              | Annual              | 86.50          | 2.85       | 231             | 89.35          | 0.00        | 9,256  | 8,006       | 8269        |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19        | 4.4              | Annual              | 84.91          | 4.26       | 353             | 89.16          | 0.00        | 7,700  | 6,538       | 6865        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19        | 5.9              | Annual              | 92.81          | 3.73       | 231             | 96.54          | 0.00        | 6,767  | 6,280       | 6533        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20        | 4.5              | Annual              | 84.00          | 0.59       | 48              | 84.59          | 0.00        | 11,852 | 9,956       | 10026       |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20        | 5                | Annual              | 86.24          | 3.16       | 231             | 89.40          | 0.00        | 7,708  | 6,647       | 6891        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25        | 5.4              | Annual              | 85.53          | 1.24       | 84              | 86.77          | 0.00        | 11,753 | 10,047      | 10193       |

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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      | 8.10%                 | 34.70%      | 22.50%      | 9.40%       |             |             |                        |         | 8.00%       | 34.50%      | 22.40%      | 9.30%       |             |             |             |             |
| 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%      | 29.70%      | 12.30%      |             |             |             |             |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.60%                 | 19.70%      | 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      | 12.70%                |             | 35.10%      | 14.70%      |             |             |                        |         | 12.50%      |             | 34.90%      | 14.40%      |             |             |             |             |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | Yes      | No      | No      | Yes      | Yes    | No      | 10.80%                |             |             | 12.50%      | 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%                |             |             | 15.50%      | 21.00%      |             |                        |         | 13.20%      |             |             | 15.30%      | 20.60%      |             |             |             |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | Yes      | No      | No      | Yes      | Yes    | No      | 8.90%                 |             |             | 10.30%      | 14.00%      |             |                        |         | 9.10%       |             |             | 10.50%      | 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%     |             |             |
|              |         |                        |          |         |         |          |        |         | <b>100%</b>           | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> |                        |         | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> |

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## Bond Index Constituent

| Clean Price Performance |         |                        | Index Price<br>05-Jun-2012 | Previous<br>Index Price<br>01-Jun-2012 | %<br>Change | Performance |         |        | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|------------------------|----------------------------|--|-------------|-------------|---------|--------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name              |                            |  |             | MTD         | QTD     | YTD    |                      |                      |                      |
| IE0004617266            | 0461726 | 8.75 Cap Stock 2012    | 101.02                     | 101.03                                 | -0.004%     | 0.003%      | -0.860% | 0.017% | 5.33                 | 0.31                 | 0.30                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 100.36                     | 100.30                                 | 0.063%      | 0.110%      | -0.540% | 3.177% | 4.54                 | 0.86                 | 0.82                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 96.40                      | 95.64                                  | 0.791%      | 0.921%      | -2.577% | 3.151% | 6.41                 | 1.57                 | 1.47                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015     | 94.86                      | 94.48                                  | 0.405%      | 0.354%      | -4.611% |        | 6.63                 | 2.57                 | 2.41                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 103.28                     | 102.97                                 | 0.299%      | 0.196%      | -5.829% | 2.812% | 7.05                 | 2.77                 | 2.59                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 92.65                      | 92.14                                  | 0.548%      | 0.415%      | -6.122% | 3.076% | 6.83                 | 3.59                 | 3.36                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 86.50                      | 86.20                                  | 0.352%      | 0.878%      | -5.044% | 5.688% | 7.21                 | 5.44                 | 5.07                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 84.91                      | 84.68                                  | 0.268%      | 0.485%      | -4.824% | 5.599% | 7.21                 | 5.82                 | 5.43                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 92.81                      | 92.13                                  | 0.733%      | 0.480%      | -2.605% | 6.703% | 7.18                 | 5.90                 | 5.50                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 84.00                      | 83.84                                  | 0.185%      | 0.346%      | -3.239% | 6.986% | 7.24                 | 6.63                 | 6.19                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 86.24                      | 86.35                                  | -0.127%     | 0.364%      | -2.872% | 7.699% | 7.25                 | 6.68                 | 6.23                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 85.53                      | 85.63                                  | -0.120%     | -0.225%     | -2.978% | 7.982% | 7.16                 | 9.12                 | 8.51                 |

| Return Price Performance |         |                        | Index Price<br>05-Jun-2012 | Previous<br>Index Price<br>01-Jun-2012 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|------------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name              |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0004617266             | 0461726 | 8.75 Cap Stock 2012    | 102.63                     | 102.54                                 | 0.090%      | 0.119%      | 0.716%  | -0.542% | 5.33                 | 0.31                 | 0.30                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 101.02                     | 100.90                                 | 0.116%      | 0.177%      | -4.393% | 0.239%  | 4.54                 | 0.86                 | 0.82                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 97.96                      | 97.16                                  | 0.824%      | 0.964%      | -1.820% | 0.695%  | 6.41                 | 1.57                 | 1.47                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015     | 96.40                      | 95.97                                  | 0.450%      | 0.414%      | -3.753% |         | 6.63                 | 2.57                 | 2.41                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 109.86                     | 109.46                                 | 0.365%      | 0.288%      | -4.273% | 6.163%  | 7.05                 | 2.77                 | 2.59                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 93.25                      | 92.70                                  | 0.599%      | 0.479%      | -9.519% | 0.154%  | 6.83                 | 3.59                 | 3.36                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 89.35                      | 88.99                                  | 0.394%      | 0.919%      | -4.048% | 7.979%  | 7.21                 | 5.44                 | 5.07                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 89.16                      | 88.89                                  | 0.309%      | 0.530%      | -3.772% | 7.742%  | 7.21                 | 5.82                 | 5.43                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 96.54                      | 95.80                                  | 0.771%      | 0.545%      | -1.429% | 9.509%  | 7.18                 | 5.90                 | 5.50                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 84.59                      | 84.39                                  | 0.242%      | 0.417%      | -7.135% | 3.575%  | 7.24                 | 6.63                 | 6.19                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 89.40                      | 89.46                                  | -0.061%     | 0.428%      | -1.793% | 10.273% | 7.25                 | 6.68                 | 6.23                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 86.77                      | 86.81                                  | -0.050%     | -0.136%     | -1.848% | 3.885%  | 7.16                 | 9.12                 | 8.51                 |