

# Irish Stock Exchange Daily Bond Index Report

Monday 11 June, 2012

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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info@ise.ie

## Bond Indices Performance

| Index | Close Value | Previous Close Value | % Change | Performance |     |     |                            | Macaulay Duration | Modified Duration | Yield to Maturity |
|-------|-------------|----------------------|----------|-------------|-----|-----|----------------------------|-------------------|-------------------|-------------------|
|       |             |                      |          | MTD         | QTD | YTD | Since Inception 30-June-04 |                   |                   |                   |
|       |             |                      |          |             |     |     |                            |                   |                   |                   |

## Constituent Details

| ISIN         | SEDOL   | Bond Name              | Maturity Date | 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      | 101.01      | 1.75    | 73           | 102.76      | 0.00 | 18                 | 19                  | 19                  |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13     | 5      | Annual           | 100.38      | 0.74    | 54           | 101.12      | 0.00 | 6,028              | 6,050               | 6095                |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14     | 4      | Annual           | 96.93       | 1.62    | 148          | 98.55       | 0.00 | 8,227              | 7,975               | 8108                |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | 18-Feb-15     | 4.5    | Annual           | 96.42       | 1.62    | 131          | 98.04       | 0.00 | 3,630              | 3,500               | 3559                |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15     | 8.25   | Annual           | 104.54      | 6.72    | 293          | 111.26      | 0.00 | 7                  | 8                   | 8                   |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16     | 4.6    | Annual           | 93.58       | 0.68    | 54           | 94.26       | 0.00 | 10,168             | 9,516               | 9585                |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18     | 4.5    | Annual           | 87.34       | 2.92    | 237          | 90.26       | 0.00 | 9,256              | 8,084               | 8354                |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19     | 4.4    | Annual           | 85.75       | 4.33    | 359          | 90.07       | 0.00 | 7,700              | 6,602               | 6936                |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19     | 5.9    | Annual           | 92.99       | 3.83    | 237          | 96.82       | 0.00 | 6,797              | 6,320               | 6581                |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20     | 4.5    | Annual           | 84.26       | 0.67    | 54           | 84.93       | 0.00 | 11,852             | 9,987               | 10066               |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20     | 5      | Annual           | 86.96       | 3.25    | 237          | 90.20       | 0.00 | 7,708              | 6,703               | 6953                |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25     | 5.4    | Annual           | 86.28       | 1.33    | 90           | 87.61       | 0.00 | 11,748             | 10,136              | 10293               |

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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%                 | 34.50%      | 22.40%      | 9.30%       |             |             |                        |         | 8.00%       | 34.30%      | 22.30%      | 9.20%       |             |             |             |             |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | Yes      | Yes     | Yes     | Yes      | No     | No      | 10.60%                | 45.50%      | 29.50%      | 12.30%      |             |             |                        |         | 10.60%      | 45.60%      | 29.60%      | 12.20%      |             |             |             |             |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.70%                 | 20.00%      | 12.90%      | 5.40%       |             |             |                        |         | 4.60%       | 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      | 12.70%                |             | 35.20%      | 14.70%      |             |             |                        |         | 12.50%      |             | 35.00%      | 14.50%      |             |             |             |             |
| 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%      |             |                        |         | 9.10%       |             |             | 10.50%      | 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      | 13.30%                |             |             | 15.40%      | 20.90%      |             |                        |         | 13.10%      |             |             | 15.20%      | 20.50%      |             |             |             |
| 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>11-Jun-2012 | Previous<br>Index Price<br>08-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    | 101.01                     | 101.00                                 | 0.006%      | -0.009%     | -0.871% | 0.005% | 5.18                 | 0.30                 | 0.29                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 100.38                     | 100.33                                 | 0.050%      | 0.132%      | -0.518% | 3.199% | 4.50                 | 0.84                 | 0.81                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 96.93                      | 96.92                                  | 0.010%      | 1.479%      | -2.038% | 3.722% | 6.07                 | 1.55                 | 1.46                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015     | 96.42                      | 96.22                                  | 0.208%      | 2.010%      | -3.037% |        | 5.97                 | 2.55                 | 2.41                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 104.54                     | 104.32                                 | 0.209%      | 1.420%      | -4.679% | 4.069% | 6.61                 | 2.76                 | 2.59                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 93.58                      | 93.66                                  | -0.085%     | 1.428%      | -5.175% | 4.116% | 6.54                 | 3.58                 | 3.36                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 87.34                      | 86.85                                  | 0.561%      | 1.860%      | -4.120% | 6.717% | 7.04                 | 5.43                 | 5.07                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 85.75                      | 85.18                                  | 0.663%      | 1.479%      | -3.882% | 6.644% | 7.05                 | 5.81                 | 5.43                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 92.99                      | 92.66                                  | 0.356%      | 0.680%      | -2.411% | 6.916% | 7.15                 | 5.88                 | 5.49                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 84.26                      | 84.16                                  | 0.122%      | 0.663%      | -2.934% | 7.324% | 7.19                 | 6.62                 | 6.17                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 86.96                      | 86.35                                  | 0.704%      | 1.202%      | -2.061% | 8.598% | 7.12                 | 6.67                 | 6.23                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 86.28                      | 85.77                                  | 0.598%      | 0.653%      | -2.124% | 8.933% | 7.06                 | 9.12                 | 8.52                 |

| Return Price Performance |         |                        | Index Price<br>11-Jun-2012 | Previous<br>Index Price<br>08-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    | 102.76                     | 102.68                                 | 0.076%      | 0.248%      | 0.846%  | -0.414% | 5.18                 | 0.30                 | 0.29                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 101.12                     | 101.03                                 | 0.090%      | 0.281%      | -4.293% | 0.343%  | 4.50                 | 0.84                 | 0.81                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 98.55                      | 98.51                                  | 0.043%      | 1.580%      | -1.221% | 1.310%  | 6.07                 | 1.55                 | 1.46                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015     | 98.04                      | 97.80                                  | 0.242%      | 2.121%      | -2.117% |         | 5.97                 | 2.55                 | 2.41                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 111.26                     | 110.97                                 | 0.259%      | 1.567%      | -3.053% | 7.516%  | 6.61                 | 2.76                 | 2.59                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 94.26                      | 94.31                                  | -0.045%     | 1.569%      | -8.538% | 1.239%  | 6.54                 | 3.58                 | 3.36                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 90.26                      | 89.74                                  | 0.585%      | 1.955%      | -3.063% | 9.087%  | 7.04                 | 5.43                 | 5.07                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 90.07                      | 89.47                                  | 0.672%      | 1.559%      | -2.787% | 8.846%  | 7.05                 | 5.81                 | 5.43                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 96.82                      | 96.45                                  | 0.392%      | 0.838%      | -1.142% | 9.829%  | 7.15                 | 5.88                 | 5.49                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 84.93                      | 84.79                                  | 0.164%      | 0.819%      | -6.763% | 3.990%  | 7.19                 | 6.62                 | 6.17                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 90.20                      | 89.56                                  | 0.725%      | 1.329%      | -0.912% | 11.263% | 7.12                 | 6.67                 | 6.23                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 87.61                      | 87.05                                  | 0.640%      | 0.832%      | -0.897% | 4.892%  | 7.06                 | 9.12                 | 8.52                 |