

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 June, 2012

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## Bond Indices Performance

| Index                        | Close Value<br>14-Jun-2012 | Previous<br>Close Value<br>13-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)       | 89.75                      | 90.06                                  | -0.342%  | 0.52%       | -3.50% | 4.77%  | -10.25%                       | 5.12                 | 4.79                 | 7.08                 |
| All Bond Index (Return)      | 130.24                     | 130.66                                 | -0.320%  | 0.71%       | -2.40% | 7.26%  | 30.24%                        | 5.12                 | 4.79                 | 7.08                 |
| Under 3 Bond Index (Clean)   | 96.05                      | 96.17                                  | -0.128%  | 0.94%       | -1.89% | 1.80%  | -3.95%                        | 1.49                 | 1.41                 | 5.87                 |
| Under 3 Bond Index (Return)  | 130.90                     | 131.04                                 | -0.114%  | 1.10%       | -0.97% | 4.56%  | 30.90%                        | 1.49                 | 1.41                 | 5.87                 |
| Under 5 Bond Index (Clean)   | 98.83                      | 98.92                                  | -0.089%  | 1.08%       | -3.11% | 2.39%  | -1.17%                        | 2.22                 | 2.09                 | 6.26                 |
| Under 5 Bond Index (Return)  | 135.51                     | 135.61                                 | -0.074%  | 1.24%       | -2.16% | 4.92%  | 35.51%                        | 2.22                 | 2.09                 | 6.26                 |
| Under 10 Bond Index (Clean)  | 90.77                      | 91.06                                  | -0.318%  | 0.68%       | -3.54% | 4.47%  | -9.23%                        | 4.51                 | 4.22                 | 7.05                 |
| Under 10 Bond Index (Return) | 128.54                     | 128.92                                 | -0.297%  | 0.86%       | -2.47% | 6.94%  | 28.54%                        | 4.51                 | 4.22                 | 7.05                 |
| 5 Plus Bond Index (Clean)    | 86.67                      | 87.10                                  | -0.486%  | 0.21%       | -3.72% | 6.66%  | -13.33%                       | 6.75                 | 6.30                 | 7.23                 |
| 5 Plus Bond Index (Return)   | 129.67                     | 130.26                                 | -0.458%  | 0.42%       | -2.53% | 9.11%  | 29.67%                        | 6.75                 | 6.30                 | 7.23                 |
| 10 Plus Bond Index (Clean)   | 85.85                      | 86.28                                  | -0.493%  | -0.50%      | -3.25% | 7.68%  | -14.15%                       | 9.08                 | 8.47                 | 7.20                 |
| 10 Plus Bond Index (Return)  | 132.94                     | 133.56                                 | -0.469%  | -0.26%      | -1.97% | 10.12% | 32.94%                        | 9.08                 | 8.47                 | 7.20                 |

## 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         | 100.95         | 1.82       | 76              | 102.77         | 0.00        | 18     | 19          | 19          |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13        | 5                | Annual              | 100.34         | 0.78       | 57              | 101.12         | 0.00        | 6,028  | 6,048       | 6095        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14        | 4                | Annual              | 96.69          | 1.66       | 151             | 98.34          | 0.00        | 8,227  | 7,955       | 8091        |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | 18-Feb-15        | 4.5              | Annual              | 96.21          | 1.65       | 134             | 97.86          | 0.00        | 3,630  | 3,492       | 3552        |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15        | 8.25             | Annual              | 104.49         | 6.78       | 296             | 111.27         | 0.00        | 7      | 8           | 8           |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16        | 4.6              | Annual              | 93.49          | 0.72       | 57              | 94.21          | 0.00        | 10,168 | 9,507       | 9580        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18        | 4.5              | Annual              | 86.49          | 2.96       | 240             | 89.45          | 0.00        | 9,256  | 8,005       | 8279        |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19        | 4.4              | Annual              | 84.86          | 4.36       | 362             | 89.22          | 0.00        | 7,700  | 6,534       | 6870        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19        | 5.9              | Annual              | 92.46          | 3.88       | 240             | 96.34          | 0.00        | 6,795  | 6,284       | 6548        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20        | 4.5              | Annual              | 83.93          | 0.70       | 57              | 84.63          | 0.00        | 11,852 | 9,948       | 10031       |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20        | 5                | Annual              | 86.18          | 3.29       | 240             | 89.47          | 0.00        | 7,708  | 6,643       | 6896        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25        | 5.4              | Annual              | 85.29          | 1.38       | 93              | 86.66          | 0.00        | 11,748 | 10,020      | 10181       |

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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%      | 9.40%       |             |             |                        |         | 8.00%       | 34.30%      | 22.30%      | 9.20%       |             |             |             |             |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | Yes      | Yes     | Yes     | Yes      | No     | No      | 10.70%                | 45.40%      | 29.40%      | 12.30%      |             |             |                        |         | 10.60%      | 45.60%      | 29.60%      | 12.30%      |             |             |             |             |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.70%                 | 19.90%      | 12.90%      | 5.40%       |             |             |                        |         | 4.70%       | 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      | 12.80%                |             | 35.20%      | 14.80%      |             |             |                        |         | 12.60%      |             | 35.00%      | 14.50%      |             |             |             |             |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | Yes      | No      | No      | Yes      | Yes    | No      | 10.80%                |             |             | 12.40%      | 16.90%      |             |                        |         | 10.90%      |             |             | 12.60%      | 17.00%      |             |             |             |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | Yes      | No      | No      | Yes      | Yes    | No      | 8.80%                 |             |             | 10.10%      | 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%                |             |             | 15.40%      | 21.00%      |             |                        |         | 13.20%      |             |             | 15.20%      | 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%                |             |             |             | 21.10%      | 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>14-Jun-2012 | Previous<br>Index Price<br>13-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    | 100.95                     | 100.94                                 | 0.016%      | -0.067%     | -0.929% | -0.053% | 5.22                 | 0.28                 | 0.27                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 100.34                     | 100.29                                 | 0.058%      | 0.095%      | -0.555% | 3.161%  | 4.53                 | 0.83                 | 0.79                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 96.69                      | 96.93                                  | -0.251%     | 1.220%      | -2.289% | 3.456%  | 6.26                 | 1.54                 | 1.44                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015     | 96.21                      | 96.37                                  | -0.171%     | 1.779%      | -3.256% |         | 6.07                 | 2.54                 | 2.39                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 104.49                     | 104.57                                 | -0.073%     | 1.371%      | -4.725% | 4.018%  | 6.62                 | 2.74                 | 2.57                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 93.49                      | 93.51                                  | -0.016%     | 1.331%      | -5.266% | 4.016%  | 6.57                 | 3.56                 | 3.34                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 86.49                      | 86.95                                  | -0.526%     | 0.872%      | -5.050% | 5.682%  | 7.23                 | 5.41                 | 5.04                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 84.86                      | 85.62                                  | -0.893%     | 0.426%      | -4.880% | 5.537%  | 7.23                 | 6.09                 | 5.68                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 92.46                      | 92.84                                  | -0.409%     | 0.101%      | -2.972% | 6.300%  | 7.25                 | 5.87                 | 5.47                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 83.93                      | 84.10                                  | -0.196%     | 0.265%      | -3.318% | 6.899%  | 7.26                 | 6.60                 | 6.16                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 86.18                      | 86.64                                  | -0.528%     | 0.294%      | -2.940% | 7.624%  | 7.26                 | 6.65                 | 6.20                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 85.29                      | 85.71                                  | -0.492%     | -0.502%     | -3.247% | 7.683%  | 7.20                 | 9.08                 | 8.47                 |

| Return Price Performance |         |                        | Index Price<br>14-Jun-2012 | Previous<br>Index Price<br>13-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    | 102.77                     | 102.73                                 | 0.039%      | 0.260%      | 0.859%  | -0.401% | 5.22                 | 0.28                 | 0.27                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 101.12                     | 101.05                                 | 0.070%      | 0.284%      | -4.290% | 0.346%  | 4.53                 | 0.83                 | 0.79                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 98.34                      | 98.57                                  | -0.234%     | 1.359%      | -1.435% | 1.090%  | 6.26                 | 1.54                 | 1.44                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015     | 97.86                      | 98.01                                  | -0.156%     | 1.932%      | -2.297% |         | 6.07                 | 2.54                 | 2.39                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 111.27                     | 111.33                                 | -0.048%     | 1.582%      | -3.039% | 7.532%  | 6.62                 | 2.74                 | 2.57                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 94.21                      | 94.21                                  | -0.002%     | 1.513%      | -8.589% | 1.184%  | 6.57                 | 3.56                 | 3.34                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 89.45                      | 89.90                                  | -0.496%     | 1.039%      | -3.934% | 8.107%  | 7.23                 | 5.41                 | 5.04                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 89.22                      | 89.97                                  | -0.837%     | 0.596%      | -3.708% | 7.814%  | 7.23                 | 6.09                 | 5.68                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 96.34                      | 96.70                                  | -0.376%     | 0.332%      | -1.638% | 9.278%  | 7.25                 | 5.87                 | 5.47                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 84.63                      | 84.79                                  | -0.179%     | 0.469%      | -7.087% | 3.629%  | 7.26                 | 6.60                 | 6.16                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 89.47                      | 89.91                                  | -0.494%     | 0.499%      | -1.724% | 10.351% | 7.26                 | 6.65                 | 6.20                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 86.66                      | 87.07                                  | -0.469%     | -0.257%     | -1.967% | 3.759%  | 7.20                 | 9.08                 | 8.47                 |