

# Irish Stock Exchange Daily Bond Index Report

Wednesday 27 June, 2012

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## Bond Indices Performance

| Index                        | Close Value<br>27-Jun-2012 | Previous<br>Close Value<br>26-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)       | 91.26                      | 91.15                                  | 0.115%   | 2.21%       | -1.88% | 6.53%  | -8.75%                        | 5.11                 | 4.79                 | 6.76                 |
| All Bond Index (Return)      | 132.62                     | 132.45                                 | 0.127%   | 2.56%       | -0.62% | 9.22%  | 32.62%                        | 5.11                 | 4.79                 | 6.76                 |
| Under 3 Bond Index (Clean)   | 96.88                      | 96.70                                  | 0.183%   | 1.81%       | -1.04% | 2.68%  | -3.12%                        | 1.46                 | 1.39                 | 5.28                 |
| Under 3 Bond Index (Return)  | 132.22                     | 131.97                                 | 0.192%   | 2.12%       | 0.03%  | 5.62%  | 32.22%                        | 1.46                 | 1.39                 | 5.28                 |
| Under 5 Bond Index (Clean)   | 99.91                      | 99.76                                  | 0.151%   | 2.18%       | -2.05% | 3.51%  | -0.09%                        | 2.19                 | 2.07                 | 5.77                 |
| Under 5 Bond Index (Return)  | 137.20                     | 136.98                                 | 0.162%   | 2.51%       | -0.94% | 6.22%  | 37.20%                        | 2.19                 | 2.07                 | 5.77                 |
| Under 10 Bond Index (Clean)  | 92.18                      | 92.07                                  | 0.115%   | 2.24%       | -2.04% | 6.09%  | -7.82%                        | 4.49                 | 4.21                 | 6.70                 |
| Under 10 Bond Index (Return) | 130.73                     | 130.56                                 | 0.126%   | 2.58%       | -0.81% | 8.76%  | 30.73%                        | 4.49                 | 4.21                 | 6.70                 |
| 5 Plus Bond Index (Clean)    | 88.42                      | 88.33                                  | 0.095%   | 2.22%       | -1.78% | 8.80%  | -11.59%                       | 6.75                 | 6.31                 | 6.93                 |
| 5 Plus Bond Index (Return)   | 132.47                     | 132.32                                 | 0.107%   | 2.59%       | -0.43% | 11.47% | 32.47%                        | 6.75                 | 6.31                 | 6.93                 |
| 10 Plus Bond Index (Clean)   | 87.98                      | 87.88                                  | 0.115%   | 1.96%       | -0.85% | 10.35% | -12.02%                       | 9.10                 | 8.51                 | 6.92                 |
| 10 Plus Bond Index (Return)  | 136.47                     | 136.30                                 | 0.129%   | 2.39%       | 0.64%  | 13.05% | 36.47%                        | 9.10                 | 8.51                 | 6.92                 |

## 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 | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|------------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                        |                  |                  |                     |                |            |                 |                |      |                       |                        |                        |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012    | 30-Sep-12        | 8.75             | Semi-Annual         | 100.84         | 2.13       | 89              | 102.97         | 0.00 | 18                    | 19                     | 19                     |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13        | 5                | Annual              | 100.54         | 0.96       | 70              | 101.50         | 0.00 | 6,028                 | 6,060                  | 6118                   |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14        | 4                | Annual              | 97.88          | 1.80       | 164             | 99.68          | 0.00 | 8,227                 | 8,053                  | 8201                   |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | 18-Feb-15        | 4.5              | Annual              | 97.34          | 1.81       | 147             | 99.15          | 0.00 | 3,630                 | 3,533                  | 3599                   |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15        | 8.25             | Annual              | 105.76         | 7.08       | 309             | 112.84         | 0.00 | 7                     | 8                      | 8                      |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16        | 4.6              | Annual              | 94.91          | 0.88       | 70              | 95.79          | 0.00 | 10,168                | 9,651                  | 9741                   |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18        | 4.5              | Annual              | 88.13          | 3.12       | 253             | 91.25          | 0.00 | 9,256                 | 8,157                  | 8446                   |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19        | 4.4              | Annual              | 86.39          | 0.11       | 9               | 86.49          | 0.00 | 7,700                 | 6,652                  | 6660                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19        | 5.9              | Annual              | 93.83          | 4.09       | 253             | 97.92          | 0.00 | 6,784                 | 6,365                  | 6642                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20        | 4.5              | Annual              | 85.71          | 0.86       | 70              | 86.57          | 0.00 | 11,852                | 10,158                 | 10260                  |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20        | 5                | Annual              | 87.88          | 3.47       | 253             | 91.34          | 0.00 | 7,708                 | 6,774                  | 7041                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25        | 5.4              | Annual              | 87.40          | 1.57       | 106             | 88.97          | 0.00 | 11,753                | 10,272                 | 10457                  |

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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      | 8.00%                 | 34.30%      | 22.20%      | 9.30%       |             |             |                        |         | 7.90%       | 34.10%      | 22.10%      | 9.20%       |             |             |             |             |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | Yes      | Yes     | Yes     | Yes      | No     | No      | 10.60%                | 45.60%      | 29.50%      | 12.30%      |             |             |                        |         | 10.60%      | 45.70%      | 29.60%      | 12.30%      |             |             |             |             |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.70%                 | 20.00%      | 12.90%      | 5.40%       |             |             |                        |         | 4.70%       | 20.10%      | 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%                |             | 35.30%      | 14.80%      |             |             |                        |         | 12.60%      |             | 35.20%      | 14.60%      |             |             |             |             |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | Yes      | No      | No      | Yes      | Yes    | No      | 10.80%                |             |             | 12.50%      | 16.90%      |             |                        |         | 10.90%      |             |             | 12.70%      | 17.10%      |             |             |             |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | Yes      | No      | No      | Yes      | Yes    | No      | 8.80%                 |             |             | 10.20%      | 13.70%      |             |                        |         | 8.60%       |             |             | 10.00%      | 13.50%      |             |             |             |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | Yes      | No      | No      | Yes      | Yes    | No      | 8.40%                 |             |             | 9.70%       | 13.20%      |             |                        |         | 8.60%       |             |             | 10.00%      | 13.40%      |             |             |             |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | Yes      | No      | No      | Yes      | Yes    | No      | 13.40%                |             |             | 15.50%      | 21.00%      |             |                        |         | 13.30%      |             |             | 15.40%      | 20.70%      |             |             |             |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | Yes      | No      | No      | Yes      | Yes    | No      | 8.90%                 |             |             | 10.40%      | 14.00%      |             |                        |         | 9.10%       |             |             | 10.60%      | 14.20%      |             |             |             |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | Yes      | No      | No      | No       | Yes    | Yes     | 13.60%                |             |             |             | 21.20%      | 100.00%     |                        |         | 13.50%      |             |             |             | 21.10%      | 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>27-Jun-2012 | Previous<br>Index Price<br>26-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    | 100.84                     | 100.84                                 | -0.005%     | -0.181%     | -1.042% | -0.167% | 5.19                 | 0.25                 | 0.24                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 100.54                     | 100.49                                 | 0.058%      | 0.294%      | -0.357% | 3.367%  | 4.25                 | 0.80                 | 0.76                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 97.88                      | 97.58                                  | 0.309%      | 2.471%      | -1.081% | 4.735%  | 5.46                 | 1.50                 | 1.42                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015     | 97.34                      | 97.23                                  | 0.111%      | 2.978%      | -2.117% |         | 5.60                 | 2.50                 | 2.37                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 105.76                     | 105.62                                 | 0.132%      | 2.606%      | -3.564% | 5.285%  | 6.16                 | 2.71                 | 2.55                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 94.91                      | 94.82                                  | 0.095%      | 2.867%      | -3.830% | 5.593%  | 6.14                 | 3.53                 | 3.33                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 88.13                      | 88.02                                  | 0.128%      | 2.785%      | -3.249% | 7.685%  | 6.88                 | 5.38                 | 5.04                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 86.39                      | 86.37                                  | 0.023%      | 2.237%      | -3.165% | 7.440%  | 6.93                 | 6.06                 | 5.67                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 93.83                      | 93.77                                  | 0.059%      | 1.584%      | -1.534% | 7.876%  | 7.00                 | 5.84                 | 5.46                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 85.71                      | 85.53                                  | 0.201%      | 2.386%      | -1.273% | 9.160%  | 6.93                 | 6.58                 | 6.15                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 87.88                      | 87.91                                  | -0.031%     | 2.273%      | -1.025% | 9.747%  | 6.97                 | 6.63                 | 6.20                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 87.40                      | 87.30                                  | 0.115%      | 1.962%      | -0.851% | 10.349% | 6.92                 | 9.10                 | 8.51                 |

| Return Price Performance |         |                        | Index Price<br>27-Jun-2012 | Previous<br>Index Price<br>26-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    | 102.97                     | 102.95                                 | 0.018%      | 0.453%      | 1.052%  | -0.210% | 5.19                 | 0.25                 | 0.24                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 101.50                     | 101.43                                 | 0.070%      | 0.658%      | -3.933% | 0.721%  | 4.25                 | 0.80                 | 0.76                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 99.68                      | 99.36                                  | 0.315%      | 2.738%      | -0.095% | 2.464%  | 5.46                 | 1.50                 | 1.42                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015     | 99.15                      | 99.03                                  | 0.121%      | 3.279%      | -1.006% |         | 5.60                 | 2.50                 | 2.37                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 112.84                     | 112.68                                 | 0.144%      | 3.016%      | -1.670% | 9.050%  | 6.16                 | 2.71                 | 2.55                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 95.79                      | 95.69                                  | 0.107%      | 3.216%      | -7.055% | 2.882%  | 6.14                 | 3.53                 | 3.33                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 91.25                      | 91.13                                  | 0.137%      | 3.073%      | -2.000% | 10.284% | 6.88                 | 5.38                 | 5.04                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 86.49                      | 86.46                                  | 0.037%      | -2.477%     | -6.650% | 4.519%  | 6.93                 | 6.06                 | 5.67                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 97.92                      | 97.85                                  | 0.073%      | 1.978%      | -0.025% | 11.070% | 7.00                 | 5.84                 | 5.46                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 86.57                      | 86.38                                  | 0.214%      | 2.766%      | -4.962% | 5.999%  | 6.93                 | 6.58                 | 6.15                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 91.34                      | 91.36                                  | -0.015%     | 2.608%      | 0.339%  | 12.668% | 6.97                 | 6.63                 | 6.20                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 88.97                      | 88.85                                  | 0.129%      | 2.396%      | 0.640%  | 6.519%  | 6.92                 | 9.10                 | 8.51                 |