

# Irish Stock Exchange Daily Bond Index Report

Friday 29 June, 2012

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## Bond Indices Performance

| Index                        | Close Value<br>29-Jun-2012 | Previous<br>Close Value<br>28-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)       | 94.83                      | 91.26                                  | 3.913%   | 6.21%       | 1.96%  | 10.70% | -5.17%                        | 5.18                 | 4.89                 | 5.97                 |
| All Bond Index (Return)      | 137.75                     | 132.64                                 | 3.852%   | 6.52%       | 3.23%  | 13.45% | 37.75%                        | 5.18                 | 4.89                 | 5.97                 |
| Under 3 Bond Index (Clean)   | 97.87                      | 96.90                                  | 1.002%   | 2.86%       | -0.03% | 3.74%  | -2.13%                        | 1.46                 | 1.39                 | 4.56                 |
| Under 3 Bond Index (Return)  | 133.59                     | 132.27                                 | 0.998%   | 3.18%       | 1.07%  | 6.72%  | 33.59%                        | 1.46                 | 1.39                 | 4.56                 |
| Under 5 Bond Index (Clean)   | 101.88                     | 99.97                                  | 1.912%   | 4.19%       | -0.13% | 5.54%  | 1.88%                         | 2.20                 | 2.10                 | 4.85                 |
| Under 5 Bond Index (Return)  | 139.89                     | 137.29                                 | 1.899%   | 4.52%       | 1.00%  | 8.31%  | 39.89%                        | 2.20                 | 2.10                 | 4.85                 |
| Under 10 Bond Index (Clean)  | 95.53                      | 92.18                                  | 3.640%   | 5.97%       | 1.53%  | 9.96%  | -4.47%                        | 4.53                 | 4.28                 | 5.87                 |
| Under 10 Bond Index (Return) | 135.43                     | 130.75                                 | 3.582%   | 6.27%       | 2.76%  | 12.67% | 35.43%                        | 4.53                 | 4.28                 | 5.87                 |
| 5 Plus Bond Index (Clean)    | 92.85                      | 88.39                                  | 5.045%   | 7.35%       | 3.14%  | 14.25% | -7.15%                        | 6.80                 | 6.40                 | 6.17                 |
| 5 Plus Bond Index (Return)   | 139.00                     | 132.45                                 | 4.945%   | 7.64%       | 4.48%  | 16.97% | 39.00%                        | 6.80                 | 6.40                 | 6.17                 |
| 10 Plus Bond Index (Clean)   | 92.96                      | 87.98                                  | 5.656%   | 7.73%       | 4.76%  | 16.60% | -7.04%                        | 9.20                 | 8.66                 | 6.29                 |
| 10 Plus Bond Index (Return)  | 144.11                     | 136.50                                 | 5.571%   | 8.12%       | 6.27%  | 19.38% | 44.11%                        | 9.20                 | 8.66                 | 6.29                 |

## 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         | 100.91         | 2.18       | 91              | 103.09         | 0.00        | 18     | 19          | 19          |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13        | 5                | Annual              | 100.83         | 0.99       | 72              | 101.81         | 0.00        | 6,028  | 6,077       | 6137        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | 15-Jan-14        | 4                | Annual              | 98.91          | 1.82       | 166             | 100.73         | 0.00        | 8,227  | 8,137       | 8287        |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | 18-Feb-15        | 4.5              | Annual              | 99.53          | 1.84       | 149             | 101.37         | 0.00        | 3,630  | 3,613       | 3680        |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015   | 18-Aug-15        | 8.25             | Annual              | 108.65         | 7.13       | 311             | 115.77         | 0.00        | 7      | 8           | 9           |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016    | 18-Apr-16        | 4.6              | Annual              | 98.41          | 0.91       | 72              | 99.31          | 0.00        | 10,168 | 10,006      | 10098       |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | 18-Oct-18        | 4.5              | Annual              | 92.40          | 3.14       | 255             | 95.54          | 0.00        | 9,256  | 8,552       | 8843        |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | 18-Jun-19        | 4.4              | Annual              | 90.55          | 0.13       | 11              | 90.68          | 0.00        | 7,700  | 6,972       | 6983        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | 18-Oct-19        | 5.9              | Annual              | 98.41          | 4.12       | 255             | 102.53         | 0.00        | 6,784  | 6,659       | 6938        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | 18-Apr-20        | 4.5              | Annual              | 89.94          | 0.89       | 72              | 90.82          | 0.00        | 11,852 | 10,659      | 10765       |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | 18-Oct-20        | 5                | Annual              | 92.00          | 3.49       | 255             | 95.49          | 0.00        | 7,708  | 7,091       | 7361        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | 13-Mar-25        | 5.4              | Annual              | 92.35          | 1.60       | 108             | 93.95          | 0.00        | 11,753 | 10,854      | 11042       |

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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      | 7.70%                 | 34.10%      | 21.80%      | 9.00%       |             |             |                        |         | 7.70%       | 33.90%      | 21.70%      | 8.90%       |             |             |             |             |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014     | Yes      | Yes     | Yes     | Yes      | No     | No      | 10.30%                | 45.60%      | 29.20%      | 12.00%      |             |             |                        |         | 10.30%      | 45.70%      | 29.40%      | 12.00%      |             |             |             |             |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015     | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.60%                 | 20.20%      | 13.00%      | 5.30%       |             |             |                        |         | 4.60%       | 20.30%      | 13.00%      | 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%                |             | 35.90%      | 14.80%      |             |             |                        |         | 12.60%      |             | 35.80%      | 14.60%      |             |             |             |             |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018     | Yes      | No      | No      | Yes      | Yes    | No      | 10.90%                |             |             | 12.60%      | 16.80%      |             |                        |         | 11.00%      |             |             | 12.80%      | 17.00%      |             |             |             |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019     | Yes      | No      | No      | Yes      | Yes    | No      | 8.90%                 |             |             | 10.30%      | 13.70%      |             |                        |         | 8.70%       |             |             | 10.10%      | 13.40%      |             |             |             |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019     | Yes      | No      | No      | Yes      | Yes    | No      | 8.50%                 |             |             | 9.80%       | 13.10%      |             |                        |         | 8.70%       |             |             | 10.00%      | 13.40%      |             |             |             |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020     | Yes      | No      | No      | Yes      | Yes    | No      | 13.60%                |             |             | 15.70%      | 21.00%      |             |                        |         | 13.40%      |             |             | 15.60%      | 20.70%      |             |             |             |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020       | Yes      | No      | No      | Yes      | Yes    | No      | 9.00%                 |             |             | 10.50%      | 14.00%      |             |                        |         | 9.20%       |             |             | 10.60%      | 14.20%      |             |             |             |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025     | Yes      | No      | No      | No       | Yes    | Yes     | 13.80%                |             |             |             | 21.40%      | 100.00%     |                        |         | 13.80%      |             |             |             | 21.30%      | 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>29-Jun-2012 | Previous<br>Index Price<br>28-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    | 100.91                     | 100.82                                 | 0.083%      | -0.110%     | -0.972% | -0.096% | 4.82                 | 0.24                 | 0.23                 |
| IE0031256328            | 3125632 | 5.0 Treasury Bond 2013 | 100.83                     | 100.55                                 | 0.275%      | 0.576%      | -0.077% | 3.657%  | 3.88                 | 0.79                 | 0.76                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014     | 98.91                      | 97.91                                  | 1.019%      | 3.547%      | -0.042% | 5.835%  | 4.74                 | 1.49                 | 1.43                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015     | 99.53                      | 97.38                                  | 2.211%      | 5.300%      | 0.091%  |         | 4.68                 | 2.50                 | 2.39                 |
| IE0004680173            | 0468017 | 8.25 Treas Bond 2015   | 108.65                     | 105.77                                 | 2.718%      | 5.405%      | -0.934% | 8.157%  | 5.17                 | 2.71                 | 2.58                 |
| IE0006857530            | 0685753 | 4.6 Treas Bond 2016    | 98.41                      | 95.01                                  | 3.575%      | 6.655%      | -0.289% | 9.481%  | 5.07                 | 3.53                 | 3.36                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018     | 92.40                      | 88.11                                  | 4.860%      | 7.756%      | 1.429%  | 12.893% | 5.98                 | 5.40                 | 5.10                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019     | 90.55                      | 86.39                                  | 4.818%      | 7.166%      | 1.504%  | 12.620% | 6.06                 | 6.08                 | 5.74                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019     | 98.41                      | 93.81                                  | 4.904%      | 6.539%      | 3.269%  | 13.138% | 6.17                 | 5.88                 | 5.54                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020     | 89.94                      | 85.66                                  | 4.987%      | 7.439%      | 3.600%  | 14.548% | 6.16                 | 6.61                 | 6.23                 |
| IE00B60Z6194            | B60Z619 | 5 Treas Bnd 2020       | 92.00                      | 87.80                                  | 4.784%      | 7.070%      | 3.618%  | 14.895% | 6.22                 | 6.68                 | 6.28                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025     | 92.35                      | 87.41                                  | 5.655%      | 7.735%      | 4.762%  | 16.597% | 6.29                 | 9.20                 | 8.66                 |

| Return Price Performance |         |                        | Index Price<br>29-Jun-2012 | Previous<br>Index Price<br>28-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    | 103.09                     | 102.98                                 | 0.105%      | 0.570%      | 1.170%  | -0.094% | 4.82                 | 0.24                 | 0.23                 |
| IE0031256328             | 3125632 | 5.0 Treasury Bond 2013 | 101.81                     | 101.52                                 | 0.287%      | 0.966%      | -3.639% | 1.029%  | 3.88                 | 0.79                 | 0.76                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014     | 100.73                     | 99.72                                  | 1.012%      | 3.820%      | 0.957%  | 3.543%  | 4.74                 | 1.49                 | 1.43                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015     | 101.37                     | 99.21                                  | 2.181%      | 5.591%      | 1.209%  |         | 4.68                 | 2.50                 | 2.39                 |
| IE0004680173             | 0468017 | 8.25 Treas Bond 2015   | 115.77                     | 112.88                                 | 2.567%      | 5.692%      | 0.884%  | 11.883% | 5.17                 | 2.71                 | 2.58                 |
| IE0006857530             | 0685753 | 4.6 Treas Bond 2016    | 99.31                      | 95.90                                  | 3.556%      | 7.009%      | -3.640% | 6.662%  | 5.07                 | 3.53                 | 3.36                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018     | 95.54                      | 91.24                                  | 4.707%      | 7.916%      | 2.604%  | 15.465% | 5.98                 | 5.40                 | 5.10                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019     | 90.68                      | 86.51                                  | 4.826%      | 2.247%      | -2.128% | 9.583%  | 6.06                 | 6.08                 | 5.74                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019     | 102.53                     | 97.91                                  | 4.714%      | 6.779%      | 4.682%  | 16.299% | 6.17                 | 5.88                 | 5.54                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020     | 90.82                      | 86.54                                  | 4.952%      | 7.817%      | -0.291% | 11.209% | 6.16                 | 6.61                 | 6.23                 |
| IE00B60Z6194             | B60Z619 | 5 Treas Bnd 2020       | 95.49                      | 91.28                                  | 4.617%      | 7.270%      | 4.898%  | 17.786% | 6.22                 | 6.68                 | 6.28                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025     | 93.95                      | 88.99                                  | 5.570%      | 8.124%      | 6.270%  | 12.478% | 6.29                 | 9.20                 | 8.66                 |