

Irish Stock Exchange Daily Bond Index Report

Friday 28 September, 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 28-Sep-2012 | Previous Close Value 27-Sep-2012 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 101.72 | 101.53 | 0.192% | 4.78% | 7.27% | 18.75% | 1.72% | 5.06 | 4.84 | 4.62 |
| All Bond Index (Return) | 149.29 | 148.99 | 0.199% | 5.03% | 8.38% | 22.95% | 49.29% | 5.06 | 4.84 | 4.62 |
| Under 3 Bond Index (Clean) | 101.26 | 101.38 | -0.119% | 0.58% | 3.46% | 7.32% | 1.26% | 1.24 | 1.22 | 1.83 |
| Under 3 Bond Index (Return) | 139.59 | 139.74 | -0.104% | 0.89% | 4.49% | 11.51% | 39.59% | 1.24 | 1.22 | 1.83 |
| Under 5 Bond Index (Clean) | 106.65 | 106.69 | -0.037% | 2.06% | 4.68% | 10.48% | 6.65% | 2.02 | 1.97 | 2.60 |
| Under 5 Bond Index (Return) | 147.92 | 147.95 | -0.024% | 2.35% | 5.74% | 14.53% | 47.92% | 2.02 | 1.97 | 2.60 |
| Under 10 Bond Index (Clean) | 102.28 | 102.08 | 0.191% | 4.55% | 7.06% | 17.72% | 2.28% | 4.45 | 4.26 | 4.39 |
| Under 10 Bond Index (Return) | 146.45 | 146.16 | 0.198% | 4.80% | 8.14% | 21.84% | 46.45% | 4.45 | 4.26 | 4.39 |
| 5 Plus Bond Index (Clean) | 100.76 | 100.46 | 0.299% | 6.09% | 8.52% | 23.99% | 0.76% | 6.47 | 6.16 | 4.91 |
| 5 Plus Bond Index (Return) | 152.41 | 151.95 | 0.302% | 6.30% | 9.65% | 28.25% | 52.41% | 6.47 | 6.16 | 4.91 |
| 10 Plus Bond Index (Clean) | 100.97 | 100.77 | 0.199% | 6.26% | 8.62% | 26.65% | 0.97% | 9.11 | 8.65 | 5.36 |
| 10 Plus Bond Index (Return) | 158.38 | 158.05 | 0.209% | 6.53% | 9.91% | 31.20% | 58.38% | 9.11 | 8.65 | 5.36 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon 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 | 100.03 | 4.36 | 182 | 104.39 | 0.00 | 18 | 18 | 19 |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 18-Apr-13 | 5 | Annual | 102.02 | 2.23 | 163 | 104.25 | 0.00 | 5,616 | 5,730 | 5855 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.46 | 2.82 | 257 | 105.28 | 0.00 | 7,599 | 7,786 | 8000 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 106.19 | 2.96 | 240 | 109.14 | 0.00 | 3,709 | 3,938 | 4048 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 112.63 | 0.92 | 40 | 113.54 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 104.99 | 2.05 | 163 | 107.04 | 0.00 | 10,187 | 10,696 | 10905 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 108.24 | 0.86 | 57 | 109.10 | 0.00 | 3,981 | 4,309 | 4344 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 100.20 | 4.27 | 346 | 104.46 | 0.00 | 9,256 | 9,274 | 9669 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 98.21 | 1.23 | 102 | 99.44 | 0.00 | 7,710 | 7,571 | 7666 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 106.39 | 5.59 | 346 | 111.99 | 0.00 | 6,793 | 7,227 | 7607 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 97.19 | 2.01 | 163 | 99.20 | 0.00 | 11,809 | 11,476 | 11714 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 99.87 | 4.74 | 346 | 104.61 | 0.00 | 9,055 | 9,040 | 9469 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 100.31 | 2.94 | 199 | 103.25 | 0.00 | 11,745 | 11,782 | 12127 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 28-Sep-2012 | Previous Index Price 27-Sep-2012 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 100.03 | 100.02 | 0.001% | -0.215% | -0.875% | -0.970% | 4.07 | 0.00 | 0.00 |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 102.02 | 102.03 | -0.005% | -0.223% | 1.185% | 4.885% | 1.21 | 0.54 | 0.53 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.46 | 102.73 | -0.263% | -0.010% | 3.591% | 9.636% | 2.03 | 1.25 | 1.22 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 106.19 | 106.19 | 0.000% | 3.022% | 6.683% | | 1.81 | 2.26 | 2.22 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 112.63 | 112.71 | -0.073% | 2.448% | 3.663% | 12.119% | 3.55 | 2.67 | 2.58 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.99 | 104.89 | 0.098% | 4.570% | 6.690% | 16.805% | 3.09 | 3.29 | 3.19 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 108.24 | 108.11 | 0.120% | 6.470% | | | 3.68 | 4.35 | 4.19 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 100.20 | 99.99 | 0.210% | 6.176% | 8.445% | 22.427% | 4.46 | 5.20 | 4.98 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 98.21 | 97.96 | 0.247% | 6.608% | 8.454% | 22.141% | 4.72 | 5.87 | 5.61 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 106.39 | 106.19 | 0.193% | 6.082% | 8.117% | 22.322% | 4.81 | 5.70 | 5.44 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 97.19 | 96.69 | 0.514% | 5.636% | 8.061% | 23.782% | 4.95 | 6.41 | 6.11 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 99.87 | 99.42 | 0.456% | 5.733% | 8.558% | 24.727% | 5.02 | 6.50 | 6.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 100.31 | 100.11 | 0.200% | 6.266% | 8.620% | 26.647% | 5.36 | 9.11 | 8.65 |

| Return Price Performance | | | Index Price 28-Sep-2012 | Previous Index Price 27-Sep-2012 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 104.39 | 104.36 | 0.024% | 0.438% | 1.259% | 1.164% | 4.07 | 0.00 | 0.00 |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 104.25 | 104.24 | 0.009% | 0.150% | 2.399% | 3.452% | 1.21 | 0.54 | 0.53 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 105.28 | 105.54 | -0.245% | 0.282% | 4.516% | 8.220% | 2.03 | 1.25 | 1.22 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 109.14 | 109.13 | 0.011% | 3.274% | 7.670% | | 1.81 | 2.26 | 2.22 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 113.54 | 113.60 | -0.051% | 3.024% | -1.926% | 9.728% | 3.55 | 2.67 | 2.58 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.04 | 106.93 | 0.108% | 4.839% | 7.784% | 14.964% | 3.09 | 3.29 | 3.19 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 109.10 | 108.96 | 0.133% | 6.855% | | | 3.68 | 4.35 | 4.19 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.46 | 104.24 | 0.213% | 6.279% | 9.341% | 26.250% | 4.46 | 5.20 | 4.98 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 99.44 | 99.18 | 0.257% | 6.908% | 9.651% | 20.159% | 4.72 | 5.87 | 5.61 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 111.99 | 111.76 | 0.198% | 6.214% | 9.225% | 27.028% | 4.81 | 5.70 | 5.44 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 99.20 | 98.69 | 0.517% | 5.905% | 9.218% | 21.460% | 4.95 | 6.41 | 6.11 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 104.61 | 104.15 | 0.447% | 5.868% | 9.549% | 29.034% | 5.02 | 6.50 | 6.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 103.25 | 103.04 | 0.209% | 6.531% | 9.907% | 23.621% | 5.36 | 9.11 | 8.65 |