

Irish Stock Exchange Weekly Bond Index Report

Friday 14 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 14-Sep-2012 | Performance | | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|----------------------------|-------|-------|--------|--------------------|----------------------|----------------------|----------------------|
| | | Week to Date 7-Sep-2012 | MTD | QTD | YTD | Since Inception | | | |
| All Bond Index (Clean) | 101.24 | 2.38% | 4.28% | 6.76% | 18.18% | 1.24% | 5.09 | 4.86 | 4.71 |
| All Bond Index (Return) | 148.34 | 2.41% | 4.36% | 7.69% | 22.16% | 48.34% | 5.09 | 4.86 | 4.71 |
| Under 3 Bond Index (Clean) | 101.54 | 0.46% | 0.86% | 3.74% | 7.62% | 1.54% | 1.28 | 1.26 | 1.69 |
| Under 3 Bond Index (Return) | 139.74 | 0.53% | 1.00% | 4.61% | 11.63% | 39.74% | 1.28 | 1.26 | 1.69 |
| Under 5 Bond Index (Clean) | 106.82 | 0.89% | 2.23% | 4.85% | 10.66% | 6.82% | 2.06 | 2.01 | 2.56 |
| Under 5 Bond Index (Return) | 147.91 | 0.95% | 2.35% | 5.73% | 14.52% | 47.91% | 2.06 | 2.01 | 2.56 |
| Under 10 Bond Index (Clean) | 101.86 | 2.17% | 4.13% | 6.62% | 17.24% | 1.86% | 4.47 | 4.28 | 4.48 |
| Under 10 Bond Index (Return) | 145.61 | 2.20% | 4.20% | 7.52% | 21.15% | 45.61% | 4.47 | 4.28 | 4.48 |
| 5 Plus Bond Index (Clean) | 99.99 | 3.09% | 5.27% | 7.69% | 23.04% | -0.01% | 6.50 | 6.18 | 5.03 |
| 5 Plus Bond Index (Return) | 150.99 | 3.10% | 5.31% | 8.63% | 27.06% | 50.99% | 6.50 | 6.18 | 5.03 |
| 10 Plus Bond Index (Clean) | 100.05 | 3.77% | 5.29% | 7.63% | 25.49% | 0.05% | 9.14 | 8.66 | 5.47 |
| 10 Plus Bond Index (Return) | 156.66 | 3.78% | 5.37% | 8.71% | 29.77% | 56.66% | 9.14 | 8.66 | 5.47 |

Bond Index Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal | O/S Amt | O/S Amt |
|--------------|---------|------------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|---------------|----------------|----------------|
| | | | | | | | | | | | Amt O/S(m) | Clean Price | Dirty Price |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 30-Sep-12 | 8.75 | Semi-Annual | 100.13 | 4.03 | 168 | 104.16 | 0.00 | 18 | 18 | 19 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 18-Apr-13 | 5 | Annual | 102.36 | 2.04 | 149 | 104.40 | 0.00 | 5,616 | 5,749 | 5863 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.90 | 2.66 | 243 | 105.56 | 0.00 | 7,599 | 7,819 | 8021 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 106.07 | 2.79 | 226 | 108.86 | 0.00 | 3,682 | 3,905 | 4008 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 18-Aug-15 | 8.25 | Annual | 112.57 | 0.60 | 26 | 113.17 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 18-Apr-16 | 4.6 | Annual | 104.97 | 1.88 | 149 | 106.84 | 0.00 | 10,226 | 10,734 | 10926 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 18-Oct-17 | 5.5 | Annual | 107.75 | 0.65 | 43 | 108.40 | 0.00 | 3,999 | 4,309 | 4335 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 99.59 | 4.09 | 332 | 103.68 | 0.00 | 9,256 | 9,218 | 9596 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 97.28 | 1.06 | 88 | 98.34 | 0.00 | 7,700 | 7,491 | 7572 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 105.57 | 5.37 | 332 | 110.93 | 0.00 | 6,767 | 7,143 | 7506 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 96.60 | 1.84 | 149 | 98.44 | 0.00 | 11,809 | 11,408 | 11624 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 98.91 | 4.55 | 332 | 103.46 | 0.00 | 9,052 | 8,953 | 9365 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 99.39 | 2.74 | 185 | 102.13 | 0.00 | 11,745 | 11,674 | 11995 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|------------------------|-------------------------|-------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 14-Sep-2012 | Week to Date 7-Sep-2012 | MTD | QTD | YTD | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 100.13 | -0.04% | -0.11% | -0.77% | -0.87% | 4.27 | 0.03 | 0.03 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 102.36 | 0.08% | 0.11% | 1.52% | 5.24% | 0.88 | 0.58 | 0.57 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.90 | 0.35% | 0.41% | 4.03% | 10.10% | 1.76 | 1.29 | 1.26 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 106.07 | 1.23% | 2.91% | 6.57% | | 1.90 | 2.29 | 2.25 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 112.57 | 1.46% | 2.40% | 3.61% | 12.06% | 3.62 | 2.71 | 2.61 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 104.97 | 1.60% | 4.55% | 6.67% | 16.78% | 3.11 | 3.33 | 3.23 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 107.75 | 2.82% | 5.98% | | | 3.79 | 4.39 | 4.22 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 99.59 | 3.13% | 5.53% | 7.79% | 21.68% | 4.58 | 5.24 | 5.01 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 97.28 | 3.07% | 5.61% | 7.44% | 20.99% | 4.88 | 5.91 | 5.63 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 105.57 | 2.97% | 5.26% | 7.28% | 21.37% | 4.95 | 5.73 | 5.46 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 96.60 | 2.90% | 5.00% | 7.41% | 23.04% | 5.05 | 6.45 | 6.14 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 98.91 | 2.64% | 4.71% | 7.51% | 23.52% | 5.17 | 6.53 | 6.21 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 99.39 | 3.77% | 5.29% | 7.63% | 25.49% | 5.47 | 9.14 | 8.66 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|------------------------|-------------------------|-------------------------|-------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 14-Sep-2012 | Week to Date 7-Sep-2012 | MTD | QTD | YTD | | | |
| IE0004617266 | 0461726 | 8.75 Cap Stock 2012 | 104.16 | 0.12% | 0.22% | 1.04% | 0.94% | 4.27 | 0.03 | 0.03 |
| IE0031256328 | 3125632 | 5.0 Treasury Bond 2013 | 104.40 | 0.17% | 0.29% | 2.54% | 3.60% | 0.88 | 0.58 | 0.57 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 105.56 | 0.42% | 0.55% | 4.80% | 8.51% | 1.76 | 1.29 | 1.26 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 108.86 | 1.28% | 3.00% | 7.39% | | 1.90 | 2.29 | 2.25 |
| IE0004680173 | 0468017 | 8.25 Treas Bond 2015 | 113.17 | 1.60% | 2.68% | -2.25% | 9.36% | 3.62 | 2.71 | 2.61 |
| IE0006857530 | 0685753 | 4.6 Treas Bond 2016 | 106.84 | 1.66% | 4.64% | 7.58% | 14.75% | 3.11 | 3.33 | 3.23 |
| IE00B8DLLB38 | B8DLLB3 | 5.50 Treas Bond 2017 | 108.40 | 2.91% | 6.16% | | | 3.79 | 4.39 | 4.22 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 103.68 | 3.09% | 5.49% | 8.52% | 25.31% | 4.58 | 5.24 | 5.01 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 98.34 | 3.13% | 5.73% | 8.45% | 18.84% | 4.88 | 5.91 | 5.63 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 110.93 | 2.93% | 5.22% | 8.20% | 25.84% | 4.95 | 5.73 | 5.46 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 98.44 | 2.94% | 5.10% | 8.39% | 20.53% | 5.05 | 6.45 | 6.14 |
| IE00B60Z6194 | B60Z619 | 5 Treas Bnd 2020 | 103.46 | 2.62% | 4.70% | 8.34% | 27.61% | 5.17 | 6.53 | 6.21 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 102.13 | 3.78% | 5.37% | 8.71% | 22.27% | 5.47 | 9.14 | 8.66 |