

Irish Stock Exchange Daily Bond Index Report

Thursday 18 April, 2013

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 18-Apr-2013	Previous Close Value 17-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.00	108.75	0.232%	2.11%	2.11%	4.75%	9.00%	5.32	5.15	3.23
All Bond Index (Return)	163.66	163.28	0.238%	2.32%	2.32%	5.99%	63.66%	5.32	5.15	3.23
Under 3 Bond Index (Clean)	100.82	100.81	0.011%	0.13%	0.13%	-0.17%	0.82%	1.08	1.07	0.73
Under 3 Bond Index (Return)	142.18	142.15	0.021%	0.36%	0.36%	1.02%	42.18%	1.08	1.07	0.73
Under 5 Bond Index (Clean)	108.32	108.28	0.036%	0.66%	0.66%	1.12%	8.32%	2.46	2.41	1.82
Under 5 Bond Index (Return)	153.73	153.66	0.046%	0.89%	0.89%	2.35%	53.73%	2.46	2.41	1.82
Under 10 Bond Index (Clean)	108.80	108.62	0.168%	1.79%	1.79%	3.96%	8.80%	4.71	4.57	2.98
Under 10 Bond Index (Return)	159.36	159.08	0.175%	2.00%	2.00%	5.20%	59.36%	4.71	4.57	2.98
5 Plus Bond Index (Clean)	111.05	110.69	0.319%	2.77%	2.77%	6.73%	11.05%	6.59	6.37	3.46
5 Plus Bond Index (Return)	172.09	171.53	0.324%	2.97%	2.97%	7.97%	72.09%	6.59	6.37	3.46
10 Plus Bond Index (Clean)	113.45	112.74	0.633%	4.15%	4.15%	10.06%	13.45%	9.21	8.86	4.03
10 Plus Bond Index (Return)	182.24	181.07	0.644%	4.43%	4.43%	11.30%	82.24%	9.21	8.86	4.03

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.59	1.02	93	103.61	0.00	7,599	7,796	7873
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	0.73	59	107.08	0.00	3,646	3,876	3903
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.07	5.50	240	121.57	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.63	0.00	0	108.63	4.60	10,168	11,046	11514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.54	2.74	182	115.28	0.00	6,390	7,191	7366
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.89	2.24	182	111.13	0.00	9,265	10,088	10296
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.36	3.67	304	111.03	0.00	7,711	8,278	8561
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.61	2.94	182	118.55	0.00	6,790	7,839	8038
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.24	0.00	0	107.24	4.50	11,809	12,664	13195
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.44	2.49	182	112.93	0.00	9,068	10,014	10240
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.12	0.31	29	101.43	0.00	5,000	5,056	5072
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.75	0.53	36	113.29	0.00	11,838	13,341	13404

Irish Stock Exchange Daily Bond Index Report

Thursday 18 April, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 18-Apr-2013	Previous Index Price 17-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.59	102.58	0.015%	0.091%	0.091%	0.076%	0.44	0.73	0.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.35	0.003%	0.203%	0.203%	0.286%	0.97	1.78	1.77
IE0004680173	0468017	8.25 Treas Bnd 2015	116.07	116.08	-0.009%	0.052%	0.052%	2.447%	1.18	2.12	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.63	108.62	0.011%	0.697%	0.697%	1.966%	1.62	2.86	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.54	112.41	0.114%	1.477%	1.477%	2.728%	2.51	4.03	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.89	108.64	0.230%	1.784%	1.784%	4.224%	2.73	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.36	107.13	0.217%	2.255%	2.255%	6.106%	3.07	5.37	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.61	115.38	0.199%	2.113%	2.113%	5.335%	3.19	5.51	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	107.24	107.01	0.212%	2.399%	2.399%	6.396%	3.32	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.44	110.14	0.268%	2.797%	2.797%	6.546%	3.40	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.12	100.73	0.384%	3.915%	3.915%		3.76	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.75	112.04	0.634%	4.147%	4.147%	10.107%	4.03	9.21	8.86

Return Price Performance			Index Price 18-Apr-2013	Previous Index Price 17-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.61	103.59	0.025%	0.313%	0.313%	-2.586%	0.44	0.73	0.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.08	107.06	0.014%	0.445%	0.445%	-2.803%	0.97	1.78	1.77
IE0004680173	0468017	8.25 Treas Bnd 2015	121.57	121.56	0.011%	0.428%	0.428%	4.511%	1.18	2.12	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.63	113.21	-4.041%	-3.193%	-3.193%	-1.043%	1.62	2.86	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.28	115.14	0.124%	1.724%	1.724%	4.170%	2.51	4.03	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.13	110.87	0.236%	1.988%	1.988%	5.450%	2.73	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.03	110.78	0.220%	2.417%	2.417%	7.223%	3.07	5.37	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.55	118.31	0.208%	2.359%	2.359%	6.851%	3.19	5.51	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	107.24	111.50	-3.821%	-1.587%	-1.587%	3.154%	3.32	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.93	112.62	0.274%	3.004%	3.004%	7.896%	3.40	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.43	101.03	0.394%	4.143%	4.143%		3.76	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.29	112.56	0.644%	4.426%	4.426%	6.134%	4.03	9.21	8.86