

Irish Stock Exchange Daily Bond Index Report

Thursday 25 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 25-Apr-2013	Previous Close Value 24-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.82	110.31	-0.448%	2.87%	2.87%	5.53%	9.82%	5.32	5.16	3.09
All Bond Index (Return)	165.01	165.72	-0.430%	3.16%	3.16%	6.86%	65.01%	5.32	5.16	3.09
Under 3 Bond Index (Clean)	100.94	101.03	-0.087%	0.25%	0.25%	-0.05%	0.94%	1.93	1.90	1.25
Under 3 Bond Index (Return)	142.53	142.63	-0.075%	0.60%	0.60%	1.27%	42.53%	1.93	1.90	1.25
Under 5 Bond Index (Clean)	108.62	108.76	-0.130%	0.95%	0.95%	1.40%	8.62%	2.44	2.40	1.69
Under 5 Bond Index (Return)	154.29	154.47	-0.117%	1.25%	1.25%	2.72%	54.29%	2.44	2.40	1.69
Under 10 Bond Index (Clean)	109.51	109.93	-0.386%	2.45%	2.45%	4.64%	9.51%	4.70	4.57	2.84
Under 10 Bond Index (Return)	160.51	161.10	-0.368%	2.73%	2.73%	5.95%	60.51%	4.70	4.57	2.84
5 Plus Bond Index (Clean)	112.10	112.77	-0.587%	3.75%	3.75%	7.74%	12.10%	6.58	6.37	3.32
5 Plus Bond Index (Return)	173.85	174.84	-0.566%	4.02%	4.02%	9.08%	73.85%	6.58	6.37	3.32
10 Plus Bond Index (Clean)	115.01	115.97	-0.833%	5.57%	5.57%	11.57%	15.01%	9.21	8.87	3.87
10 Plus Bond Index (Return)	184.89	186.41	-0.815%	5.94%	5.94%	12.92%	84.89%	9.21	8.87	3.87

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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.56	1.10	100	103.65	0.00	7,599	7,793	7876
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.46	0.81	66	107.27	0.00	3,660	3,887	3917
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.18	5.66	247	121.84	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.99	0.09	7	109.08	0.00	10,168	11,083	11092
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.27	2.85	189	116.12	0.00	6,389	7,237	7419
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.65	2.33	189	111.98	0.00	9,274	10,169	10385
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.13	3.75	311	111.88	0.00	7,712	8,340	8629
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.55	3.06	189	119.61	0.00	6,775	7,914	8122
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.26	0.09	7	108.34	0.00	11,809	12,784	12794
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.35	2.59	189	113.94	0.00	9,068	10,097	10332
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.35	0.39	36	102.74	0.00	5,000	5,118	5137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.30	0.64	43	114.93	0.00	11,841	13,528	13603

Irish Stock Exchange Daily Bond Index Report

Thursday 25 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 25-Apr-2013	Previous Index Price 24-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	102.56	102.56	-0.005%	0.054%	0.054%	0.039%	0.40	0.71	0.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	106.54	-0.070%	0.308%	0.308%	0.391%	0.88	1.76	1.75
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.20	-0.017%	0.147%	0.147%	2.544%	1.09	2.10	2.08
IE0006857530	0685753	4.6 Treas Bnd 2016	108.99	109.16	-0.151%	1.034%	1.034%	2.306%	1.48	2.84	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.27	113.57	-0.264%	2.135%	2.135%	3.394%	2.34	4.01	3.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	110.05	-0.371%	2.491%	2.491%	4.949%	2.58	4.89	4.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.13	108.60	-0.428%	2.989%	2.989%	6.867%	2.93	5.35	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.55	117.04	-0.416%	2.946%	2.946%	6.194%	3.04	5.50	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.26	108.85	-0.549%	3.368%	3.368%	7.403%	3.16	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.35	112.09	-0.660%	3.649%	3.649%	7.429%	3.26	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.35	103.22	-0.838%	5.182%	5.182%		3.61	8.38	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.30	115.26	-0.833%	5.572%	5.572%	11.613%	3.87	9.21	8.87

Return Price Performance			Index Price 25-Apr-2013	Previous Index Price 24-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	103.65	103.65	0.006%	0.350%	0.350%	-2.549%	0.40	0.71	0.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.27	107.34	-0.058%	0.631%	0.631%	-2.622%	0.88	1.76	1.75
IE0004680173	0468017	8.25 Treas Bnd 2015	121.84	121.84	0.002%	0.651%	0.651%	4.743%	1.09	2.10	2.08
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.23	-0.139%	-2.791%	-2.791%	-0.632%	1.48	2.84	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.12	116.40	-0.245%	2.461%	2.461%	4.925%	2.34	4.01	3.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.98	112.37	-0.352%	2.762%	2.762%	6.251%	2.58	4.89	4.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.88	112.33	-0.402%	3.206%	3.206%	8.048%	2.93	5.35	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.61	120.08	-0.392%	3.271%	3.271%	7.803%	3.04	5.50	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.34	108.93	-0.537%	-0.576%	-0.576%	4.213%	3.16	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.94	114.67	-0.633%	3.926%	3.926%	8.862%	3.26	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.74	103.59	-0.824%	5.485%	5.485%		3.61	8.38	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.93	115.88	-0.816%	5.943%	5.943%	7.676%	3.87	9.21	8.87