

Irish Stock Exchange Daily Bond Index Report

Monday 3 April, 2017

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Bond Indices Performance

Index	Close Value 03-Apr-2017	Previous Close Value 31-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.09	116.20	-0.095%	-0.09%	-0.09%	-2.29%	16.09%	6.11	6.05	0.97
All Bond Index (Return)	199.94	200.08	-0.066%	-0.07%	-0.07%	-1.37%	99.94%	6.11	6.05	0.97
Under 3 Bond Index (Clean)	88.20	88.16	0.045%	0.05%	0.05%	-1.56%	-11.80%	1.67	1.67	-0.40
Under 3 Bond Index (Return)	143.14	143.03	0.081%	0.08%	0.08%	-0.39%	43.14%	1.67	1.67	-0.40
Under 5 Bond Index (Clean)	101.41	101.37	0.041%	0.04%	0.04%	-1.60%	1.41%	2.50	2.51	-0.24
Under 5 Bond Index (Return)	168.55	168.43	0.073%	0.07%	0.07%	-0.51%	68.55%	2.50	2.51	-0.24
Under 10 Bond Index (Clean)	112.31	112.31	-0.003%	0.00%	0.00%	-1.72%	12.31%	4.23	4.21	0.35
Under 10 Bond Index (Return)	189.04	188.99	0.026%	0.03%	0.03%	-0.79%	89.04%	4.23	4.21	0.35
5 Plus Bond Index (Clean)	128.89	129.18	-0.231%	-0.23%	-0.23%	-2.84%	28.89%	9.81	9.68	1.29
5 Plus Bond Index (Return)	224.04	224.51	-0.208%	-0.21%	-0.21%	-2.04%	124.04%	9.81	9.68	1.29
10 Plus Bond Index (Clean)	133.91	134.65	-0.552%	-0.55%	-0.55%	-5.63%	33.91%	15.61	15.33	1.82
10 Plus Bond Index (Return)	242.83	244.12	-0.529%	-0.53%	-0.53%	-4.75%	142.83%	15.61	15.33	1.82

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	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	103.24	2.52	167	105.75	0.00	6,227	6,429	6585
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.60	2.06	167	109.66	0.00	8,948	9,628	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.65	3.48	289	114.13	0.00	7,578	8,385	8649
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.01	2.70	167	118.70	0.00	6,461	7,495	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.44	4.32	350	118.76	0.00	11,266	12,893	13380
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.58	2.29	167	120.87	0.00	8,078	9,578	9763
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.84	0.04	19	103.88	0.00	6,328	6,571	6573
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.60	0.15	14	121.75	0.00	5,676	6,902	6911
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.77	0.15	16	119.92	0.00	8,031	9,619	9631
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.88	0.31	21	136.19	0.00	11,390	15,477	15513
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.10	0.89	323	100.99	0.00	8,355	8,363	8437
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.42	2.12	323	113.55	0.00	8,882	9,896	10085
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.95	0.38	82	97.33	0.00	4,000	3,878	3893
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.97	0.24	44	98.21	0.00	6,539	6,406	6422

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Bond Index Constituent

Clean Price Performance			Index Price 03-Apr-2017	Previous Index Price 31-Mar-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.24	103.26	-0.026%	-0.026%	-0.026%	-1.531%	-0.50	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.60	107.55	0.046%	0.046%	0.046%	-1.419%	-0.41	1.50	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.65	110.54	0.097%	0.097%	0.097%	-1.491%	-0.40	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.01	115.95	0.050%	0.050%	0.050%	-1.836%	-0.37	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	114.44	114.42	0.024%	0.024%	0.024%	-1.710%	-0.24	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.58	118.51	0.062%	0.062%	0.062%	-1.942%	-0.23	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.81	0.031%	0.031%	0.031%	-1.018%	0.02	4.87	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.60	121.59	0.012%	0.012%	0.012%	-1.786%	0.24	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	119.86	-0.073%	-0.073%	-0.073%	-1.617%	0.50	6.36	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.88	135.99	-0.079%	-0.079%	-0.079%	-2.133%	0.73	6.85	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.10	100.22	-0.119%	-0.119%	-0.119%	-2.230%	0.99	8.68	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.42	111.75	-0.288%	-0.288%	-0.288%	-3.488%	1.44	11.29	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.95	97.61	-0.676%	-0.676%	-0.676%	-1.881%	1.88	17.08	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.97	98.84	-0.881%	-0.881%	-0.881%	-8.922%	2.10	21.50	21.06

Return Price Performance			Index Price 03-Apr-2017	Previous Index Price 31-Mar-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.75	105.73	0.017%	0.017%	0.017%	-0.178%	-0.50	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.57	0.078%	0.078%	0.078%	-0.354%	-0.41	1.50	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	113.99	0.125%	0.125%	0.125%	-0.473%	-0.40	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	118.60	0.089%	0.089%	0.089%	-0.545%	-0.37	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.76	118.70	0.054%	0.054%	0.054%	-0.696%	-0.24	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.87	120.76	0.094%	0.094%	0.094%	-0.869%	-0.23	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.88	103.84	0.038%	0.038%	0.038%	-1.575%	0.02	4.87	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.75	121.71	0.038%	0.038%	0.038%	-4.025%	0.24	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.92	119.98	-0.050%	-0.050%	-0.050%	-3.611%	0.50	6.36	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.19	136.26	-0.046%	-0.046%	-0.046%	-4.869%	0.73	6.85	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.99	101.10	-0.110%	-0.110%	-0.110%	-1.966%	0.99	8.68	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.55	113.85	-0.265%	-0.265%	-0.265%	-2.915%	1.44	11.29	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.33	97.98	-0.659%	-0.659%	-0.659%	-1.881%	1.88	17.08	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.21	99.07	-0.863%	-0.863%	-0.863%	-10.144%	2.10	21.50	21.06