

Irish Stock Exchange Daily Bond Index Report

Tuesday 4 April, 2017

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 04-Apr-2017	Previous Close Value 03-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.30	116.09	0.181%	0.09%	0.09%	-2.12%	16.30%	6.12	6.06	0.94
All Bond Index (Return)	200.32	199.94	0.187%	0.12%	0.12%	-1.18%	100.32%	6.12	6.06	0.94
Under 3 Bond Index (Clean)	88.20	88.20	-0.003%	0.04%	0.04%	-1.56%	-11.80%	1.67	1.67	-0.41
Under 3 Bond Index (Return)	143.16	143.14	0.009%	0.09%	0.09%	-0.38%	43.16%	1.67	1.67	-0.41
Under 5 Bond Index (Clean)	101.43	101.41	0.020%	0.06%	0.06%	-1.58%	1.43%	2.50	2.51	-0.25
Under 5 Bond Index (Return)	168.60	168.55	0.030%	0.10%	0.10%	-0.48%	68.60%	2.50	2.51	-0.25
Under 10 Bond Index (Clean)	112.43	112.31	0.108%	0.11%	0.11%	-1.62%	12.43%	4.23	4.21	0.32
Under 10 Bond Index (Return)	189.26	189.04	0.115%	0.14%	0.14%	-0.68%	89.26%	4.23	4.21	0.32
5 Plus Bond Index (Clean)	129.33	128.89	0.343%	0.11%	0.11%	-2.51%	29.33%	9.82	9.70	1.25
5 Plus Bond Index (Return)	224.82	224.04	0.348%	0.14%	0.14%	-1.70%	124.82%	9.82	9.70	1.25
10 Plus Bond Index (Clean)	134.64	133.91	0.548%	-0.01%	-0.01%	-5.12%	34.64%	15.63	15.35	1.78
10 Plus Bond Index (Return)	244.16	242.83	0.548%	0.02%	0.02%	-4.22%	144.16%	15.63	15.35	1.78

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	2.53	168	105.77	0.00	6,227	6,429	6586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.60	2.07	168	109.67	0.00	8,948	9,628	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.64	3.50	290	114.14	0.00	7,578	8,384	8649
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.00	2.72	168	118.71	0.00	6,461	7,495	7670
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.48	4.33	351	118.81	0.00	11,266	12,898	13385
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.58	2.30	168	120.88	0.00	8,078	9,578	9764
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.99	0.04	20	104.03	0.00	6,328	6,580	6583
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.79	0.16	15	121.95	0.00	5,676	6,913	6922
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.04	0.16	17	120.19	0.00	8,031	9,640	9653
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.20	0.33	22	136.53	0.00	11,390	15,514	15551
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.44	0.89	324	101.33	0.00	8,355	8,392	8466
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.94	2.13	324	114.07	0.00	8,882	9,942	10131
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.38	0.39	83	97.76	0.00	4,000	3,895	3911
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.70	0.25	45	98.95	0.00	6,539	6,454	6470

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Bond Index Constituent

Clean Price Performance			Index Price 04-Apr-2017	Previous Index Price 03-Apr-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	103.24	0.002%	-0.024%	-0.024%	-1.529%	-0.53	0.53	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.60	107.60	0.000%	0.046%	0.046%	-1.419%	-0.42	1.49	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.64	110.65	-0.010%	0.087%	0.087%	-1.501%	-0.40	2.08	2.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.00	116.01	-0.006%	0.044%	0.044%	-1.842%	-0.37	2.39	2.39
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.44	0.033%	0.057%	0.057%	-1.677%	-0.25	2.81	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.58	118.58	-0.003%	0.058%	0.058%	-1.945%	-0.23	3.29	3.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	103.84	0.143%	0.173%	0.173%	-0.877%	-0.01	4.86	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.79	121.60	0.155%	0.167%	0.167%	-1.633%	0.21	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.04	119.77	0.221%	0.148%	0.148%	-1.399%	0.46	6.36	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.20	135.88	0.234%	0.154%	0.154%	-1.904%	0.70	6.85	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.44	100.10	0.343%	0.224%	0.224%	-1.895%	0.95	8.67	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.94	111.42	0.461%	0.172%	0.172%	-3.043%	1.40	11.30	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.38	96.95	0.441%	-0.238%	-0.238%		1.86	17.08	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.70	97.97	0.747%	-0.141%	-0.141%	-8.241%	2.06	21.53	21.09

Return Price Performance			Index Price 04-Apr-2017	Previous Index Price 03-Apr-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.77	105.75	0.017%	0.034%	0.034%	-0.161%	-0.53	0.53	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.66	0.011%	0.089%	0.089%	-0.343%	-0.42	1.49	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.13	0.001%	0.126%	0.126%	-0.472%	-0.40	2.08	2.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.70	0.008%	0.098%	0.098%	-0.537%	-0.37	2.39	2.39
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	118.76	0.042%	0.096%	0.096%	-0.654%	-0.25	2.81	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.88	120.87	0.007%	0.102%	0.102%	-0.862%	-0.23	3.29	3.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	103.88	0.144%	0.182%	0.182%	-1.433%	-0.01	4.86	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.95	121.75	0.163%	0.201%	0.201%	-3.868%	0.21	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	119.92	0.228%	0.178%	0.178%	-3.390%	0.46	6.36	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.53	136.19	0.244%	0.197%	0.197%	-4.637%	0.70	6.85	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.33	100.99	0.343%	0.232%	0.232%	-1.630%	0.95	8.67	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.07	113.55	0.458%	0.191%	0.191%	-2.470%	1.40	11.30	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.76	97.33	0.445%	-0.217%	-0.217%		1.86	17.08	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.95	98.21	0.751%	-0.118%	-0.118%	-9.469%	2.06	21.53	21.09