

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 April, 2017

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Bond Indices Performance

Index	Close Value 05-Apr-2017	Previous Close Value 04-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.23	116.30	-0.060%	0.03%	0.03%	-2.17%	16.23%	6.11	6.06	0.95
All Bond Index (Return)	200.22	200.32	-0.050%	0.07%	0.07%	-1.23%	100.22%	6.11	6.06	0.95
Under 3 Bond Index (Clean)	88.17	88.20	-0.035%	0.01%	0.01%	-1.60%	-11.83%	1.66	1.67	-0.39
Under 3 Bond Index (Return)	143.12	143.16	-0.022%	0.07%	0.07%	-0.41%	43.12%	1.66	1.67	-0.39
Under 5 Bond Index (Clean)	101.40	101.43	-0.038%	0.02%	0.02%	-1.61%	1.40%	2.50	2.50	-0.24
Under 5 Bond Index (Return)	168.56	168.60	-0.027%	0.08%	0.08%	-0.51%	68.56%	2.50	2.50	-0.24
Under 10 Bond Index (Clean)	112.38	112.43	-0.050%	0.06%	0.06%	-1.67%	12.38%	4.22	4.21	0.33
Under 10 Bond Index (Return)	189.19	189.26	-0.040%	0.10%	0.10%	-0.72%	89.19%	4.22	4.21	0.33
5 Plus Bond Index (Clean)	129.22	129.33	-0.081%	0.03%	0.03%	-2.59%	29.22%	9.81	9.69	1.26
5 Plus Bond Index (Return)	224.65	224.82	-0.073%	0.07%	0.07%	-1.77%	124.65%	9.81	9.69	1.26
10 Plus Bond Index (Clean)	134.49	134.64	-0.109%	-0.12%	-0.12%	-5.22%	34.49%	15.62	15.35	1.79
10 Plus Bond Index (Return)	243.91	244.16	-0.102%	-0.09%	-0.09%	-4.32%	143.91%	15.62	15.35	1.79

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	103.22	2.55	169	105.77	0.00	6,227	6,428	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.58	2.08	169	109.67	0.00	8,948	9,627	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.59	3.51	291	114.10	0.00	7,578	8,380	8646
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.92	2.73	169	118.65	0.00	6,461	7,489	7666
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.41	4.34	352	118.75	0.00	11,266	12,890	13379
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.56	2.32	169	120.88	0.00	8,078	9,577	9764
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.93	0.05	21	103.98	0.00	6,328	6,576	6579
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.72	0.17	16	121.89	0.00	5,676	6,909	6918
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.93	0.17	18	120.10	0.00	8,031	9,632	9645
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.13	0.34	23	136.47	0.00	11,390	15,506	15545
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.36	0.89	325	101.25	0.00	8,355	8,385	8459
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.88	2.14	325	114.02	0.00	8,882	9,937	10126
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.16	0.39	84	97.55	0.00	4,000	3,886	3902
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.57	0.25	46	98.83	0.00	6,539	6,446	6462

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Bond Index Constituent

Clean Price Performance			Index Price 05-Apr-2017	Previous Index Price 04-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	103.22	103.24	-0.013%	-0.037%	-0.037%	-1.541%	-0.53	0.53	0.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.58	107.60	-0.013%	0.033%	0.033%	-1.432%	-0.42	1.49	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.59	110.64	-0.045%	0.042%	0.042%	-1.546%	-0.39	2.08	2.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.92	116.00	-0.071%	-0.027%	-0.027%	-1.912%	-0.35	2.38	2.39
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.48	-0.059%	-0.003%	-0.003%	-1.736%	-0.23	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.56	118.58	-0.013%	0.045%	0.045%	-1.958%	-0.23	3.28	3.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.93	103.99	-0.054%	0.119%	0.119%	-0.930%	0.00	4.86	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.72	121.79	-0.061%	0.106%	0.106%	-1.693%	0.22	5.47	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.93	120.04	-0.084%	0.063%	0.063%	-1.482%	0.48	6.36	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.13	136.20	-0.050%	0.104%	0.104%	-1.953%	0.70	6.85	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.36	100.44	-0.084%	0.140%	0.140%	-1.977%	0.96	8.67	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.88	111.94	-0.051%	0.121%	0.121%	-3.092%	1.40	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.16	97.38	-0.221%	-0.458%	-0.458%		1.87	17.07	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.57	98.70	-0.131%	-0.271%	-0.271%	-8.361%	2.07	21.52	21.09

Return Price Performance			Index Price 05-Apr-2017	Previous Index Price 04-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	105.77	0.002%	0.036%	0.036%	-0.160%	-0.53	0.53	0.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.67	-0.001%	0.089%	0.089%	-0.344%	-0.42	1.49	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.14	-0.033%	0.093%	0.093%	-0.505%	-0.39	2.08	2.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.65	118.71	-0.056%	0.042%	0.042%	-0.592%	-0.35	2.38	2.39
IE0034074488	3407448	4.5 Treas Bnd 2020	118.75	118.81	-0.046%	0.050%	0.050%	-0.700%	-0.23	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.88	120.88	-0.002%	0.100%	0.100%	-0.864%	-0.23	3.28	3.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	104.03	-0.052%	0.130%	0.130%	-1.484%	0.00	4.86	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.89	121.95	-0.052%	0.150%	0.150%	-3.918%	0.22	5.47	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.10	120.19	-0.076%	0.103%	0.103%	-3.464%	0.48	6.36	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.47	136.53	-0.039%	0.159%	0.159%	-4.674%	0.70	6.85	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.25	101.33	-0.081%	0.151%	0.151%	-1.710%	0.96	8.67	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.02	114.07	-0.044%	0.148%	0.148%	-2.513%	1.40	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.55	97.76	-0.216%	-0.433%	-0.433%		1.87	17.07	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.83	98.95	-0.125%	-0.243%	-0.243%	-9.582%	2.07	21.52	21.09