

Irish Stock Exchange Daily Bond Index Report

Friday 7 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 07-Apr-2017	Previous Close Value 06-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.72	116.43	0.248%	0.45%	0.45%	-1.76%	16.72%	6.13	6.08	0.88
All Bond Index (Return)	201.08	200.57	0.253%	0.50%	0.50%	-0.81%	101.08%	6.13	6.08	0.88
Under 3 Bond Index (Clean)	88.16	88.15	0.007%	-0.01%	-0.01%	-1.61%	-11.85%	1.65	1.66	-0.42
Under 3 Bond Index (Return)	143.14	143.11	0.019%	0.08%	0.08%	-0.40%	43.14%	1.65	1.66	-0.42
Under 5 Bond Index (Clean)	101.49	101.40	0.082%	0.11%	0.11%	-1.53%	1.49%	2.49	2.50	-0.29
Under 5 Bond Index (Return)	168.74	168.59	0.091%	0.19%	0.19%	-0.40%	68.74%	2.49	2.50	-0.29
Under 10 Bond Index (Clean)	112.65	112.48	0.154%	0.30%	0.30%	-1.43%	12.65%	4.22	4.21	0.27
Under 10 Bond Index (Return)	189.68	189.37	0.161%	0.36%	0.36%	-0.46%	89.68%	4.22	4.21	0.27
5 Plus Bond Index (Clean)	130.19	129.66	0.413%	0.78%	0.78%	-1.86%	30.19%	9.83	9.72	1.19
5 Plus Bond Index (Return)	226.36	225.42	0.418%	0.83%	0.83%	-1.03%	126.36%	9.83	9.72	1.19
10 Plus Bond Index (Clean)	136.22	135.25	0.715%	1.17%	1.17%	-4.00%	36.22%	15.66	15.39	1.71
10 Plus Bond Index (Return)	247.04	245.29	0.713%	1.20%	1.20%	-3.09%	147.04%	15.66	15.39	1.71

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	103.18	2.58	171	105.76	0.00	6,227	6,425	6586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.53	2.11	171	109.63	0.00	8,948	9,621	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.61	3.53	293	114.14	0.00	7,578	8,382	8649
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.93	2.76	171	118.69	0.00	6,461	7,490	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.61	4.36	354	118.97	0.00	11,266	12,912	13403
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.75	2.34	171	121.10	0.00	8,078	9,592	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.29	0.05	23	104.34	0.00	6,328	6,599	6602
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.21	0.19	18	122.41	0.00	5,676	6,937	6948
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.45	0.19	20	120.64	0.00	8,031	9,673	9688
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.72	0.37	25	137.09	0.00	11,390	15,572	15615
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.06	0.90	327	101.96	0.00	8,355	8,443	8518
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.85	2.15	327	115.00	0.00	8,882	10,023	10214
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.94	0.40	86	99.34	0.00	4,000	3,957	3973
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.15	0.26	48	100.42	0.00	6,539	6,549	6566

Irish Stock Exchange Daily Bond Index Report

Friday 7 April, 2017

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 07-Apr-2017	Previous Index Price 06-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	103.18	103.21	-0.029%	-0.076%	-0.076%	-1.580%	-0.58	0.52	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.53	107.54	-0.016%	-0.020%	-0.020%	-1.484%	-0.42	1.48	1.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.61	110.57	0.040%	0.062%	0.062%	-1.525%	-0.42	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.93	115.89	0.031%	-0.017%	-0.017%	-1.902%	-0.38	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.42	0.164%	0.166%	0.166%	-1.570%	-0.31	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.75	118.60	0.132%	0.206%	0.206%	-1.800%	-0.29	3.27	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.29	104.07	0.214%	0.468%	0.468%	-0.585%	-0.07	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.21	121.94	0.227%	0.513%	0.513%	-1.293%	0.14	5.46	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.45	120.18	0.221%	0.493%	0.493%	-1.059%	0.40	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.72	136.38	0.245%	0.534%	0.534%	-1.532%	0.63	6.84	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.06	100.69	0.368%	0.838%	0.838%	-1.293%	0.88	8.66	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.85	112.32	0.471%	0.991%	0.991%	-2.250%	1.32	11.29	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.94	97.93	1.027%	1.360%	1.360%		1.76	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.15	99.26	0.902%	1.327%	1.327%	-6.892%	1.99	21.57	21.15

Return Price Performance			Index Price 07-Apr-2017	Previous Index Price 06-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	105.76	105.78	-0.014%	0.026%	0.026%	-0.169%	-0.58	0.52	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.64	-0.005%	0.058%	0.058%	-0.374%	-0.42	1.48	1.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.09	0.049%	0.134%	0.134%	-0.464%	-0.42	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.64	0.044%	0.078%	0.078%	-0.556%	-0.38	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.97	118.77	0.168%	0.233%	0.233%	-0.518%	-0.31	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.10	120.93	0.140%	0.281%	0.281%	-0.685%	-0.29	3.27	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.12	0.216%	0.482%	0.482%	-1.137%	-0.07	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.41	122.12	0.235%	0.574%	0.574%	-3.511%	0.14	5.46	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	120.36	0.228%	0.547%	0.547%	-3.035%	0.40	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.09	136.74	0.255%	0.609%	0.609%	-4.245%	0.63	6.84	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.96	101.58	0.368%	0.850%	0.850%	-1.024%	0.88	8.66	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	114.47	0.467%	1.013%	1.013%	-1.671%	1.32	11.29	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.34	98.33	1.028%	1.388%	1.388%		1.76	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.42	99.52	0.904%	1.363%	1.363%	-8.126%	1.99	21.57	21.15