

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 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 18-Apr-2017	Previous Close Value 13-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.55	116.59	-0.033%	0.30%	0.30%	-1.91%	16.55%	6.14	6.09	0.89
All Bond Index (Return)	200.98	200.96	0.011%	0.45%	0.45%	-0.85%	100.98%	6.14	6.09	0.89
Under 3 Bond Index (Clean)	88.02	88.06	-0.044%	-0.16%	-0.16%	-1.76%	-11.98%	1.63	1.63	-0.40
Under 3 Bond Index (Return)	143.12	143.10	0.018%	0.07%	0.07%	-0.41%	43.12%	1.63	1.63	-0.40
Under 5 Bond Index (Clean)	101.28	101.33	-0.045%	-0.09%	-0.09%	-1.72%	1.28%	2.49	2.49	-0.26
Under 5 Bond Index (Return)	168.61	168.59	0.009%	0.11%	0.11%	-0.48%	68.61%	2.49	2.49	-0.26
Under 10 Bond Index (Clean)	112.39	112.43	-0.041%	0.07%	0.07%	-1.66%	12.39%	4.25	4.24	0.31
Under 10 Bond Index (Return)	189.44	189.43	0.007%	0.24%	0.24%	-0.58%	89.44%	4.25	4.24	0.31
5 Plus Bond Index (Clean)	130.06	130.09	-0.022%	0.68%	0.68%	-1.95%	30.06%	9.76	9.64	1.18
5 Plus Bond Index (Return)	226.32	226.29	0.014%	0.81%	0.81%	-1.05%	126.32%	9.76	9.64	1.18
10 Plus Bond Index (Clean)	136.61	136.60	0.005%	1.46%	1.46%	-3.73%	36.61%	15.65	15.39	1.69
10 Plus Bond Index (Return)	247.89	247.81	0.032%	1.54%	1.54%	-2.76%	147.89%	15.65	15.39	1.69

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	103.01	2.74	182	105.75	0.00	6,227	6,414	6585
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.40	2.24	182	109.64	0.00	8,948	9,610	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.45	3.67	304	114.11	0.00	7,578	8,369	8647
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.73	2.94	182	118.67	0.00	6,461	7,477	7667
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.37	0.00	0	114.37	4.50	11,266	12,885	13392
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.45	2.49	182	120.94	0.00	8,078	9,568	9769
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.92	0.08	34	103.99	0.00	6,328	6,575	6580
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.79	0.31	29	122.10	0.00	6,308	7,683	7703
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.06	0.29	31	120.35	0.00	8,031	9,642	9665
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.28	0.53	36	136.82	0.00	11,390	15,523	15584
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.90	0.93	338	101.83	0.00	9,160	9,243	9327
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.92	2.22	338	115.14	0.00	8,882	10,029	10227
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.16	0.45	97	99.61	0.00	4,000	3,966	3984
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.82	0.32	59	101.15	0.00	6,539	6,593	6614

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Bond Index Constituent

Clean Price Performance			Index Price 18-Apr-2017	Previous Index Price 13-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	103.01	103.05	-0.037%	-0.247%	-0.247%	-1.748%	-0.53	0.50	0.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.40	107.43	-0.029%	-0.139%	-0.139%	-1.601%	-0.42	1.46	1.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.45	110.53	-0.074%	-0.089%	-0.089%	-1.674%	-0.40	2.05	2.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.73	115.77	-0.038%	-0.187%	-0.187%	-2.069%	-0.36	2.35	2.36
IE0034074488	3407448	4.5 Treas Bnd 2020	114.37	114.42	-0.042%	-0.038%	-0.038%	-1.771%	-0.27	2.88	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.45	118.52	-0.057%	-0.049%	-0.049%	-2.050%	-0.25	3.25	3.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.96	-0.040%	0.106%	0.106%	-0.944%	0.00	4.82	4.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.79	121.89	-0.078%	0.164%	0.164%	-1.636%	0.19	5.44	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.06	120.13	-0.057%	0.166%	0.166%	-1.381%	0.45	6.32	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.28	136.35	-0.049%	0.216%	0.216%	-1.843%	0.67	6.81	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.90	100.86	0.046%	0.682%	0.682%	-1.447%	0.90	8.64	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.92	112.95	-0.023%	1.053%	1.053%	-2.190%	1.32	11.27	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.16	99.17	-0.013%	1.585%	1.585%		1.75	17.08	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.82	100.76	0.060%	2.003%	2.003%	-6.271%	1.96	21.57	21.16

Return Price Performance			Index Price 18-Apr-2017	Previous Index Price 13-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	105.75	105.71	0.035%	0.015%	0.015%	-0.180%	-0.53	0.50	0.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.61	0.028%	0.067%	0.067%	-0.366%	-0.42	1.46	1.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.11	114.13	-0.018%	0.104%	0.104%	-0.494%	-0.40	2.05	2.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.67	118.64	0.031%	0.062%	0.062%	-0.572%	-0.36	2.35	2.36
IE0034074488	3407448	4.5 Treas Bnd 2020	114.37	118.86	-3.774%	-3.641%	-3.641%	-4.363%	-0.27	2.88	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.94	120.94	0.001%	0.156%	0.156%	-0.809%	-0.25	3.25	3.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	104.02	-0.030%	0.144%	0.144%	-1.470%	0.00	4.82	4.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.10	122.14	-0.034%	0.322%	0.322%	-3.752%	0.19	5.44	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.35	120.37	-0.017%	0.306%	0.306%	-3.267%	0.45	6.32	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.82	136.81	0.005%	0.412%	0.412%	-4.433%	0.67	6.81	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.83	101.77	0.059%	0.724%	0.724%	-1.147%	0.90	8.64	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.14	115.14	0.005%	1.137%	1.137%	-1.549%	1.32	11.27	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.61	99.60	0.011%	1.665%	1.665%		1.75	17.08	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.15	101.06	0.086%	2.098%	2.098%	-7.460%	1.96	21.57	21.16