

Irish Stock Exchange Daily Bond Index Report

Monday 24 April, 2017

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Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.92	2.83	188	105.75	0.00	6,227	6,409	6585
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.34	2.32	188	109.66	0.00	8,948	9,605	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.27	3.74	310	114.01	0.00	7,478	8,246	8525
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.49	3.04	188	118.53	0.00	6,461	7,462	7658
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.16	0.07	6	114.23	0.00	11,266	12,861	12870
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.15	2.58	188	120.73	0.00	8,078	9,544	9752
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.68	0.09	40	103.77	0.00	6,328	6,561	6566
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.53	0.37	35	121.90	0.00	6,308	7,667	7690
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.92	0.35	37	120.26	0.00	8,031	9,630	9658
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	0.62	42	136.94	0.00	11,390	15,528	15598
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.98	0.94	344	101.92	0.00	9,160	9,249	9336
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.83	2.26	344	115.09	0.00	8,907	10,049	10251
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.93	0.48	103	99.41	0.00	4,000	3,957	3976
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.71	0.36	65	101.06	0.00	6,539	6,585	6608

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Bond Index Constituent

Clean Price Performance			Index Price 24-Apr-2017	Previous Index Price 21-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	102.92	102.92	-0.004%	-0.334%	-0.334%	-1.834%	-0.55	0.48	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.34	107.33	0.008%	-0.192%	-0.192%	-1.654%	-0.43	1.44	1.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.27	110.31	-0.034%	-0.245%	-0.245%	-1.828%	-0.36	2.03	2.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.49	115.55	-0.053%	-0.392%	-0.392%	-2.270%	-0.31	2.33	2.34
IE0034074488	3407448	4.5 Treas Bnd 2020	114.16	114.14	0.021%	-0.225%	-0.225%	-1.954%	-0.23	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.15	118.11	0.038%	-0.302%	-0.302%	-2.298%	-0.19	3.23	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	103.62	0.061%	-0.121%	-0.121%	-1.169%	0.05	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.53	121.43	0.083%	-0.050%	-0.050%	-1.846%	0.22	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.92	119.77	0.124%	0.048%	0.048%	-1.497%	0.46	6.31	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	135.95	0.275%	0.244%	0.244%	-1.816%	0.66	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.98	100.66	0.318%	0.756%	0.756%	-1.373%	0.89	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.83	112.64	0.169%	0.972%	0.972%	-2.269%	1.32	11.25	11.11
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.93	98.91	0.014%	1.352%	1.352%		1.76	17.06	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.71	100.72	-0.009%	1.888%	1.888%	-6.377%	1.97	21.55	21.13

Return Price Performance			Index Price 24-Apr-2017	Previous Index Price 21-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	0.039%	0.016%	0.016%	-0.179%	-0.55	0.48	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.61	0.042%	0.081%	0.081%	-0.352%	-0.43	1.44	1.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.01	114.01	-0.001%	0.016%	0.016%	-0.582%	-0.36	2.03	2.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.53	118.54	-0.010%	-0.056%	-0.056%	-0.690%	-0.31	2.33	2.34
IE0034074488	3407448	4.5 Treas Bnd 2020	114.23	114.17	0.053%	-3.758%	-3.758%	-4.479%	-0.23	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.73	120.64	0.071%	-0.025%	-0.025%	-0.987%	-0.19	3.23	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.70	0.068%	-0.070%	-0.070%	-1.681%	0.05	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.90	121.77	0.109%	0.160%	0.160%	-3.907%	0.22	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.08	0.147%	0.234%	0.234%	-3.337%	0.46	6.31	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.94	136.53	0.306%	0.504%	0.504%	-4.345%	0.66	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.92	101.59	0.323%	0.814%	0.814%	-1.059%	0.89	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.09	114.88	0.183%	1.093%	1.093%	-1.593%	1.32	11.25	11.11
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.41	99.38	0.028%	1.462%	1.462%		1.76	17.06	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.06	101.06	0.007%	2.016%	2.016%	-7.534%	1.97	21.55	21.13