

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 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 25-Apr-2017	Previous Close Value 24-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.37	116.42	-0.038%	0.14%	0.14%	-2.06%	16.37%	6.13	6.08	0.91
All Bond Index (Return)	200.80	200.86	-0.028%	0.36%	0.36%	-0.94%	100.80%	6.13	6.08	0.91
Under 3 Bond Index (Clean)	87.92	87.91	0.011%	-0.27%	-0.27%	-1.87%	-12.08%	1.96	1.97	-0.33
Under 3 Bond Index (Return)	143.06	143.02	0.023%	0.02%	0.02%	-0.45%	43.06%	1.96	1.97	-0.33
Under 5 Bond Index (Clean)	101.14	101.11	0.025%	-0.23%	-0.23%	-1.86%	1.14%	2.46	2.47	-0.23
Under 5 Bond Index (Return)	168.50	168.44	0.036%	0.04%	0.04%	-0.55%	68.50%	2.46	2.47	-0.23
Under 10 Bond Index (Clean)	112.27	112.26	0.013%	-0.04%	-0.04%	-1.76%	12.27%	4.24	4.23	0.32
Under 10 Bond Index (Return)	189.38	189.33	0.023%	0.20%	0.20%	-0.62%	89.38%	4.24	4.23	0.32
5 Plus Bond Index (Clean)	129.85	129.98	-0.098%	0.51%	0.51%	-2.12%	29.85%	9.73	9.61	1.20
5 Plus Bond Index (Return)	226.06	226.26	-0.091%	0.69%	0.69%	-1.16%	126.06%	9.73	9.61	1.20
10 Plus Bond Index (Clean)	136.05	136.45	-0.293%	1.04%	1.04%	-4.12%	36.05%	15.61	15.34	1.72
10 Plus Bond Index (Return)	246.97	247.68	-0.284%	1.17%	1.17%	-3.12%	146.97%	15.61	15.34	1.72

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	102.91	2.85	189	105.76	0.00	6,227	6,408	6586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.32	2.33	189	109.65	0.00	8,948	9,603	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.29	3.75	311	114.04	0.00	7,478	8,247	8527
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.47	3.06	189	118.53	0.00	6,461	7,461	7658
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.23	0.09	7	114.31	0.00	11,266	12,869	12879
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.22	2.59	189	120.81	0.00	8,078	9,549	9758
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.75	0.09	41	103.84	0.00	6,328	6,565	6571
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.58	0.39	36	121.96	0.00	6,308	7,670	7694
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.97	0.35	38	120.32	0.00	8,031	9,634	9663
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.27	0.64	43	136.91	0.00	11,390	15,522	15594
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.95	0.95	345	101.89	0.00	9,160	9,247	9333
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.67	2.27	345	114.94	0.00	8,907	10,035	10237
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.60	0.48	104	99.09	0.00	4,000	3,944	3963
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.20	0.36	66	100.56	0.00	6,539	6,552	6576

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Bond Index Constituent

Clean Price Performance			Index Price 25-Apr-2017	Previous Index Price 24-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	102.91	102.92	-0.006%	-0.340%	-0.340%	-1.840%	-0.57	0.48	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.32	107.34	-0.019%	-0.211%	-0.211%	-1.672%	-0.43	1.44	1.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.29	110.27	0.013%	-0.232%	-0.232%	-1.815%	-0.37	2.03	2.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.47	115.49	-0.016%	-0.408%	-0.408%	-2.286%	-0.31	2.33	2.33
IE0034074488	3407448	4.5 Treas Bnd 2020	114.23	114.16	0.060%	-0.165%	-0.165%	-1.895%	-0.26	2.86	2.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.22	118.15	0.059%	-0.243%	-0.243%	-2.240%	-0.22	3.23	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.68	0.066%	-0.056%	-0.056%	-1.104%	0.03	4.81	4.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.58	121.53	0.040%	-0.010%	-0.010%	-1.807%	0.21	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	119.92	0.043%	0.091%	0.091%	-1.455%	0.45	6.30	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.27	136.32	-0.039%	0.205%	0.205%	-1.854%	0.66	6.79	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.95	100.98	-0.028%	0.728%	0.728%	-1.401%	0.89	8.62	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.67	112.83	-0.140%	0.830%	0.830%	-2.405%	1.34	11.25	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.60	98.93	-0.331%	1.017%	1.017%		1.78	17.05	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.20	100.71	-0.503%	1.375%	1.375%	-6.849%	1.99	21.53	21.11

Return Price Performance			Index Price 25-Apr-2017	Previous Index Price 24-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	105.75	0.009%	0.025%	0.025%	-0.171%	-0.57	0.48	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.66	-0.007%	0.074%	0.074%	-0.359%	-0.43	1.44	1.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.04	114.01	0.023%	0.039%	0.039%	-0.559%	-0.37	2.03	2.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.53	118.53	-0.003%	-0.058%	-0.058%	-0.692%	-0.31	2.33	2.33
IE0034074488	3407448	4.5 Treas Bnd 2020	114.31	114.23	0.070%	-3.691%	-3.691%	-4.413%	-0.26	2.86	2.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.81	120.73	0.070%	0.045%	0.045%	-0.919%	-0.22	3.23	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.77	0.067%	-0.003%	-0.003%	-1.615%	0.03	4.81	4.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.96	121.90	0.049%	0.210%	0.210%	-3.860%	0.21	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.32	120.26	0.051%	0.285%	0.285%	-3.287%	0.45	6.30	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.91	136.94	-0.028%	0.476%	0.476%	-4.371%	0.66	6.79	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.89	101.92	-0.025%	0.789%	0.789%	-1.083%	0.89	8.62	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	115.09	-0.132%	0.959%	0.959%	-1.723%	1.34	11.25	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.09	99.41	-0.325%	1.132%	1.132%		1.78	17.05	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.56	101.06	-0.496%	1.510%	1.510%	-7.993%	1.99	21.53	21.11