

Irish Stock Exchange Daily Bond Index Report

Friday 28 April, 2017

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Bond Indices Performance

Index	Close Value 28-Apr-2017	Previous Close Value 27-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.60	116.60	-0.003%	0.34%	0.34%	-1.87%	16.60%	6.13	6.07	0.88
All Bond Index (Return)	201.24	201.23	0.005%	0.58%	0.58%	-0.73%	101.24%	6.13	6.07	0.88
Under 3 Bond Index (Clean)	87.96	87.95	0.011%	-0.23%	-0.23%	-1.83%	-12.04%	1.94	1.95	-0.39
Under 3 Bond Index (Return)	143.16	143.13	0.022%	0.10%	0.10%	-0.38%	43.16%	1.94	1.95	-0.39
Under 5 Bond Index (Clean)	101.22	101.20	0.022%	-0.15%	-0.15%	-1.78%	1.22%	2.45	2.46	-0.29
Under 5 Bond Index (Return)	168.69	168.63	0.032%	0.15%	0.15%	-0.43%	68.69%	2.45	2.46	-0.29
Under 10 Bond Index (Clean)	112.43	112.40	0.027%	0.10%	0.10%	-1.62%	12.43%	4.23	4.21	0.28
Under 10 Bond Index (Return)	189.69	189.62	0.036%	0.37%	0.37%	-0.45%	89.69%	4.23	4.21	0.28
5 Plus Bond Index (Clean)	130.24	130.28	-0.028%	0.82%	0.82%	-1.82%	30.24%	9.72	9.61	1.16
5 Plus Bond Index (Return)	226.79	226.84	-0.020%	1.02%	1.02%	-0.84%	126.79%	9.72	9.61	1.16
10 Plus Bond Index (Clean)	136.72	136.93	-0.154%	1.54%	1.54%	-3.65%	36.72%	15.61	15.35	1.68
10 Plus Bond Index (Return)	248.21	248.58	-0.148%	1.67%	1.67%	-2.64%	148.21%	15.61	15.35	1.68

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	102.80	2.89	192	105.69	0.00	6,227	6,401	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.29	2.37	192	109.66	0.00	8,948	9,600	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.39	3.79	314	114.17	0.00	7,478	8,254	8537
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.55	3.10	192	118.65	0.00	6,461	7,466	7666
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.37	0.12	10	114.49	0.00	11,266	12,885	12898
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.37	2.63	192	121.00	0.00	8,078	9,562	9774
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.07	0.10	44	104.16	0.00	6,328	6,585	6591
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.82	0.42	39	122.24	0.00	6,308	7,685	7711
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	0.38	41	120.64	0.00	8,031	9,658	9689
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.43	0.68	46	137.11	0.00	11,390	15,540	15618
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.95	348	102.25	0.00	9,160	9,279	9366
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.09	2.29	348	115.38	0.00	8,907	10,073	10276
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.18	0.50	107	99.68	0.00	4,000	3,967	3987
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.82	0.38	69	101.19	0.00	6,539	6,592	6617

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Bond Index Constituent

Clean Price Performance			Index Price 28-Apr-2017	Previous Index Price 27-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	102.80	102.82	-0.023%	-0.450%	-0.450%	-1.949%	-0.55	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.29	107.30	-0.010%	-0.241%	-0.241%	-1.701%	-0.46	1.42	1.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.39	110.33	0.051%	-0.141%	-0.141%	-1.725%	-0.45	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.55	115.55	0.003%	-0.343%	-0.343%	-2.222%	-0.38	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.37	114.34	0.023%	-0.045%	-0.045%	-1.778%	-0.32	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.37	118.35	0.019%	-0.115%	-0.115%	-2.114%	-0.28	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	103.97	0.095%	0.252%	0.252%	-0.799%	-0.04	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.82	121.72	0.085%	0.192%	0.192%	-1.608%	0.17	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.22	0.033%	0.337%	0.337%	-1.212%	0.41	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.43	136.43	0.000%	0.324%	0.324%	-1.737%	0.63	6.78	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	101.25	0.054%	1.079%	1.079%	-1.058%	0.85	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.09	113.17	-0.066%	1.206%	1.206%	-2.042%	1.30	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.18	99.26	-0.082%	1.609%	1.609%		1.75	17.04	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.82	101.15	-0.332%	1.997%	1.997%	-6.277%	1.96	21.54	21.12

Return Price Performance			Index Price 28-Apr-2017	Previous Index Price 27-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	105.69	105.70	-0.009%	-0.041%	-0.041%	-0.236%	-0.55	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.65	0.001%	0.078%	0.078%	-0.354%	-0.46	1.42	1.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.17	114.10	0.060%	0.159%	0.159%	-0.439%	-0.45	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.65	118.63	0.018%	0.046%	0.046%	-0.588%	-0.38	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49	114.45	0.033%	-3.544%	-3.544%	-4.267%	-0.32	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.00	120.97	0.031%	0.205%	0.205%	-0.760%	-0.28	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.16	104.06	0.097%	0.311%	0.311%	-1.306%	-0.04	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.24	122.13	0.093%	0.438%	0.438%	-3.641%	0.17	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	120.60	0.041%	0.554%	0.554%	-3.028%	0.41	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.11	137.10	0.011%	0.628%	0.628%	-4.227%	0.63	6.78	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.25	102.20	0.056%	1.144%	1.144%	-0.735%	0.85	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.38	115.45	-0.060%	1.346%	1.346%	-1.347%	1.30	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.68	99.75	-0.077%	1.736%	1.736%		1.75	17.04	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.19	101.53	-0.326%	2.147%	2.147%	-7.415%	1.96	21.54	21.12