

Irish Stock Exchange Daily Bond Index Report

Thursday 4 May, 2017

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Bond Indices Performance

Index	Close Value 04-May-2017	Previous Close Value 03-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.63	116.84	-0.175%	0.03%	0.37%	-1.84%	16.63%	6.11	6.06	0.87
All Bond Index (Return)	201.41	201.74	-0.164%	0.08%	0.66%	-0.65%	101.41%	6.11	6.06	0.87
Under 3 Bond Index (Clean)	87.94	87.98	-0.050%	-0.03%	-0.26%	-1.85%	-12.06%	1.93	1.94	-0.41
Under 3 Bond Index (Return)	143.23	143.28	-0.037%	0.05%	0.14%	-0.33%	43.23%	1.93	1.94	-0.41
Under 5 Bond Index (Clean)	101.23	101.27	-0.042%	0.00%	-0.14%	-1.77%	1.23%	2.44	2.44	-0.32
Under 5 Bond Index (Return)	168.80	168.86	-0.031%	0.07%	0.22%	-0.36%	68.80%	2.44	2.44	-0.32
Under 10 Bond Index (Clean)	112.45	112.56	-0.104%	0.02%	0.12%	-1.61%	12.45%	4.21	4.20	0.27
Under 10 Bond Index (Return)	189.83	190.01	-0.093%	0.08%	0.44%	-0.38%	89.83%	4.21	4.20	0.27
5 Plus Bond Index (Clean)	130.31	130.71	-0.302%	0.05%	0.87%	-1.77%	30.31%	9.71	9.60	1.16
5 Plus Bond Index (Return)	227.00	227.67	-0.293%	0.09%	1.11%	-0.75%	127.00%	9.71	9.60	1.16
10 Plus Bond Index (Clean)	136.82	137.54	-0.528%	0.08%	1.61%	-3.58%	36.82%	15.59	15.34	1.68
10 Plus Bond Index (Return)	248.48	249.76	-0.516%	0.11%	1.78%	-2.53%	148.48%	15.59	15.34	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	102.71	2.98	198	105.70	0.00	6,227	6,396	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.21	2.44	198	109.65	0.00	8,948	9,593	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.36	3.86	320	114.22	0.00	7,478	8,252	8541
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.56	3.20	198	118.76	0.00	6,461	7,466	7673
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.39	0.20	16	114.58	0.00	11,266	12,887	12909
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.44	2.71	198	121.15	0.00	8,078	9,567	9786
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.21	0.11	50	104.32	0.00	6,328	6,594	6601
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.94	0.48	45	122.42	0.00	6,308	7,692	7723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.34	0.44	47	120.78	0.00	8,031	9,665	9700
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.46	0.77	52	137.22	0.00	11,390	15,543	15630
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.97	354	102.27	0.00	9,160	9,279	9367
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.19	2.33	354	115.52	0.00	8,907	10,082	10289
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.43	0.53	113	99.95	0.00	4,000	3,977	3998
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.77	0.41	75	101.18	0.00	6,539	6,589	6616

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Bond Index Constituent

Clean Price Performance			Index Price 04-May-2017	Previous Index Price 03-May-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.71	102.76	-0.047%	-0.081%	-0.531%	-2.028%	-0.55	0.45	0.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.21	107.26	-0.052%	-0.075%	-0.315%	-1.775%	-0.45	1.41	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.36	110.43	-0.057%	-0.022%	-0.163%	-1.747%	-0.47	2.00	2.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.56	115.61	-0.048%	0.006%	-0.337%	-2.216%	-0.41	2.30	2.31
IE0034074488	3407448	4.5 Treas Bnd 2020	114.39	114.44	-0.047%	0.019%	-0.026%	-1.759%	-0.35	2.83	2.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.44	118.49	-0.041%	0.055%	-0.060%	-2.061%	-0.31	3.20	3.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.20	0.010%	0.135%	0.387%	-0.665%	-0.07	4.78	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.94	122.01	-0.057%	0.094%	0.286%	-1.516%	0.14	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.51	-0.135%	0.067%	0.405%	-1.146%	0.39	6.28	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.46	136.75	-0.216%	0.018%	0.342%	-1.720%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	101.62	-0.322%	-0.005%	1.074%	-1.063%	0.85	8.59	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.19	113.60	-0.357%	0.088%	1.296%	-1.955%	1.29	11.22	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.43	100.00	-0.574%	0.249%	1.863%		1.73	17.03	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.77	101.54	-0.761%	-0.049%	1.948%	-6.323%	1.96	21.52	21.11

Return Price Performance			Index Price 04-May-2017	Previous Index Price 03-May-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.70	105.73	-0.030%	0.008%	-0.033%	-0.228%	-0.55	0.45	0.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.69	-0.040%	-0.005%	0.073%	-0.360%	-0.45	1.41	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.22	114.27	-0.044%	0.043%	0.202%	-0.397%	-0.47	2.00	2.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.80	-0.032%	0.088%	0.134%	-0.501%	-0.41	2.30	2.31
IE0034074488	3407448	4.5 Treas Bnd 2020	114.58	114.63	-0.037%	0.084%	-3.463%	-4.187%	-0.35	2.83	2.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	121.19	-0.030%	0.121%	0.326%	-0.640%	-0.31	3.20	3.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.30	0.012%	0.148%	0.459%	-1.160%	-0.07	4.78	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.42	122.48	-0.047%	0.146%	0.584%	-3.501%	0.14	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.78	120.93	-0.127%	0.114%	0.668%	-2.918%	0.39	6.28	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.22	137.51	-0.204%	0.082%	0.710%	-4.148%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	102.59	-0.316%	0.012%	1.156%	-0.723%	0.85	8.59	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.52	115.92	-0.343%	0.121%	1.469%	-1.227%	1.29	11.22	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.95	100.52	-0.567%	0.276%	2.017%		1.73	17.03	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.18	101.95	-0.752%	-0.016%	2.131%	-7.430%	1.96	21.52	21.11