

Irish Stock Exchange Daily Bond Index Report

Friday 21 April, 2017

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Bond Indices Performance

Index	Close Value 21-Apr-2017	Previous Close Value 20-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.31	116.43	-0.100%	0.09%	0.09%	-2.11%	16.31%	6.14	6.09	0.93
All Bond Index (Return)	200.63	200.81	-0.091%	0.27%	0.27%	-1.03%	100.63%	6.14	6.09	0.93
Under 3 Bond Index (Clean)	87.92	87.95	-0.030%	-0.27%	-0.27%	-1.87%	-12.08%	1.97	1.97	-0.31
Under 3 Bond Index (Return)	142.98	143.01	-0.017%	-0.03%	-0.03%	-0.50%	42.98%	1.97	1.97	-0.31
Under 5 Bond Index (Clean)	101.11	101.16	-0.048%	-0.26%	-0.26%	-1.89%	1.11%	2.47	2.47	-0.21
Under 5 Bond Index (Return)	168.37	168.43	-0.037%	-0.03%	-0.03%	-0.62%	68.37%	2.47	2.47	-0.21
Under 10 Bond Index (Clean)	112.15	112.26	-0.094%	-0.14%	-0.14%	-1.86%	12.15%	4.24	4.23	0.35
Under 10 Bond Index (Return)	189.11	189.27	-0.083%	0.06%	0.06%	-0.76%	89.11%	4.24	4.23	0.35
5 Plus Bond Index (Clean)	129.76	129.95	-0.152%	0.44%	0.44%	-2.19%	29.76%	9.74	9.63	1.21
5 Plus Bond Index (Return)	225.83	226.16	-0.143%	0.59%	0.59%	-1.26%	125.83%	9.74	9.63	1.21
10 Plus Bond Index (Clean)	136.34	136.52	-0.135%	1.25%	1.25%	-3.92%	36.34%	15.63	15.37	1.70
10 Plus Bond Index (Return)	247.43	247.75	-0.128%	1.36%	1.36%	-2.94%	147.43%	15.63	15.37	1.70

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	102.92	2.79	185	105.71	0.00	6,227	6,409	6583
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.33	2.28	185	109.61	0.00	8,948	9,604	9808
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.31	3.70	307	114.01	0.00	7,478	8,248	8525
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.55	2.99	185	118.54	0.00	6,461	7,466	7659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.14	0.04	3	114.17	0.00	11,266	12,859	12863
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.11	2.53	185	120.64	0.00	8,078	9,540	9745
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.62	0.08	37	103.70	0.00	6,328	6,557	6562
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.43	0.34	32	121.77	0.00	6,308	7,660	7682
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.77	0.32	34	120.08	0.00	8,031	9,618	9644
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	0.58	39	136.53	0.00	11,390	15,485	15551
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.66	0.93	341	101.59	0.00	9,160	9,220	9306
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.64	2.24	341	114.88	0.00	8,907	10,032	10232
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.91	0.47	100	99.38	0.00	4,000	3,957	3975
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.72	0.34	62	101.06	0.00	6,539	6,586	6608

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Bond Index Constituent

Clean Price Performance			Index Price 21-Apr-2017	Previous Index Price 20-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	102.93	-0.013%	-0.330%	-0.330%	-1.830%	-0.53	0.48	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.33	107.35	-0.020%	-0.201%	-0.201%	-1.662%	-0.42	1.44	1.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.31	110.32	-0.008%	-0.212%	-0.212%	-1.795%	-0.37	2.03	2.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.55	115.61	-0.052%	-0.339%	-0.339%	-2.218%	-0.33	2.33	2.34
IE0034074488	3407448	4.5 Treas Bnd 2020	114.14	114.19	-0.044%	-0.246%	-0.246%	-1.974%	-0.22	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.11	118.23	-0.107%	-0.340%	-0.340%	-2.335%	-0.18	3.23	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.62	103.72	-0.098%	-0.182%	-0.182%	-1.229%	0.06	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.43	121.64	-0.173%	-0.133%	-0.133%	-1.928%	0.24	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	119.95	-0.153%	-0.076%	-0.076%	-1.619%	0.48	6.31	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	136.18	-0.167%	-0.031%	-0.031%	-2.085%	0.70	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.66	100.80	-0.142%	0.437%	0.437%	-1.686%	0.92	8.62	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.64	112.78	-0.121%	0.802%	0.802%	-2.433%	1.34	11.25	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.91	99.09	-0.176%	1.338%	1.338%		1.77	17.06	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.72	100.85	-0.131%	1.897%	1.897%	-6.369%	1.97	21.55	21.14

Return Price Performance			Index Price 21-Apr-2017	Previous Index Price 20-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	105.71	105.71	0.002%	-0.023%	-0.023%	-0.218%	-0.53	0.48	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.61	109.62	-0.008%	0.039%	0.039%	-0.393%	-0.42	1.44	1.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.01	114.01	0.003%	0.017%	0.017%	-0.581%	-0.37	2.03	2.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.54	118.59	-0.037%	-0.046%	-0.046%	-0.679%	-0.33	2.33	2.34
IE0034074488	3407448	4.5 Treas Bnd 2020	114.17	114.21	-0.033%	-3.810%	-3.810%	-4.530%	-0.22	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.64	120.75	-0.094%	-0.096%	-0.096%	-1.058%	-0.18	3.23	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.80	-0.096%	-0.138%	-0.138%	-1.747%	0.06	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.77	121.97	-0.163%	0.051%	0.051%	-4.012%	0.24	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.08	120.26	-0.145%	0.088%	0.088%	-3.478%	0.48	6.31	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.53	136.74	-0.155%	0.197%	0.197%	-4.637%	0.70	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.59	101.73	-0.139%	0.490%	0.490%	-1.378%	0.92	8.62	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	115.01	-0.114%	0.908%	0.908%	-1.772%	1.34	11.25	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.38	99.55	-0.170%	1.433%	1.433%		1.77	17.06	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.06	101.18	-0.125%	2.009%	2.009%	-7.541%	1.97	21.55	21.14