

# Irish Stock Exchange Daily Bond Index Report

Thursday 6 April, 2017

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## Bond Indices Performance

Index	Close Value 06-Apr-2017	Previous Close Value 05-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.43	116.23	0.171%	0.20%	0.20%	-2.01%	16.43%	6.12	6.06	0.92
All Bond Index (Return)	200.57	200.22	0.177%	0.25%	0.25%	-1.06%	100.57%	6.12	6.06	0.92
Under 3 Bond Index (Clean)	88.15	88.17	-0.023%	-0.02%	-0.02%	-1.62%	-11.85%	1.65	1.66	-0.40
Under 3 Bond Index (Return)	143.11	143.12	-0.010%	0.06%	0.06%	-0.42%	43.11%	1.65	1.66	-0.40
Under 5 Bond Index (Clean)	101.40	101.40	0.008%	0.03%	0.03%	-1.61%	1.40%	2.49	2.50	-0.26
Under 5 Bond Index (Return)	168.59	168.56	0.018%	0.09%	0.09%	-0.49%	68.59%	2.49	2.50	-0.26
Under 10 Bond Index (Clean)	112.48	112.38	0.092%	0.15%	0.15%	-1.58%	12.48%	4.22	4.20	0.31
Under 10 Bond Index (Return)	189.37	189.19	0.100%	0.20%	0.20%	-0.62%	89.37%	4.22	4.20	0.31
5 Plus Bond Index (Clean)	129.66	129.22	0.335%	0.36%	0.36%	-2.26%	29.66%	9.82	9.70	1.23
5 Plus Bond Index (Return)	225.42	224.65	0.340%	0.41%	0.41%	-1.44%	125.42%	9.82	9.70	1.23
10 Plus Bond Index (Clean)	135.25	134.49	0.567%	0.45%	0.45%	-4.68%	35.25%	15.63	15.36	1.75
10 Plus Bond Index (Return)	245.29	243.91	0.567%	0.48%	0.48%	-3.78%	145.29%	15.63	15.36	1.75

## 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	103.21	2.56	170	105.78	0.00	6,227	6,427	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.54	2.10	170	109.64	0.00	8,948	9,623	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.57	3.52	292	114.09	0.00	7,578	8,378	8645
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.89	2.75	170	118.64	0.00	6,461	7,488	7665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.42	4.35	353	118.77	0.00	11,266	12,891	13381
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.60	2.33	170	120.93	0.00	8,078	9,580	9768
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.07	0.05	22	104.12	0.00	6,328	6,585	6588
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.94	0.18	17	122.12	0.00	5,676	6,921	6931
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.18	0.18	19	120.36	0.00	8,031	9,652	9666
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.38	0.36	24	136.74	0.00	11,390	15,534	15575
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.69	0.89	326	101.58	0.00	8,355	8,412	8487
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.32	2.14	326	114.47	0.00	8,882	9,976	10166
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.93	0.40	85	98.33	0.00	4,000	3,917	3933
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.26	0.26	47	99.52	0.00	6,539	6,490	6507



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Apr-2017	Previous Index Price 05-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	103.21	103.22	-0.010%	-0.046%	-0.046%	-1.551%	-0.61	0.52	0.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.54	107.58	-0.037%	-0.005%	-0.005%	-1.469%	-0.42	1.48	1.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.57	110.59	-0.019%	0.023%	0.023%	-1.564%	-0.40	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.89	115.92	-0.022%	-0.048%	-0.048%	-1.933%	-0.36	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	114.42	114.41	0.004%	0.002%	0.002%	-1.731%	-0.25	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.60	118.56	0.030%	0.074%	0.074%	-1.929%	-0.25	3.28	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	103.93	0.134%	0.253%	0.253%	-0.798%	-0.03	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.94	121.72	0.179%	0.285%	0.285%	-1.517%	0.19	5.47	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.18	119.93	0.208%	0.271%	0.271%	-1.277%	0.44	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.38	136.13	0.184%	0.288%	0.288%	-1.773%	0.67	6.84	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.69	100.36	0.328%	0.468%	0.468%	-1.656%	0.92	8.66	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.32	111.88	0.396%	0.517%	0.517%	-2.709%	1.37	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.93	97.16	0.790%	0.329%	0.329%	-1.82%	1.82	17.08	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.26	98.57	0.695%	0.422%	0.422%	-7.724%	2.04	21.54	21.11

Return Price Performance			Index Price 06-Apr-2017	Previous Index Price 05-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	105.78	105.77	0.005%	0.041%	0.041%	-0.155%	-0.61	0.52	0.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.67	-0.026%	0.063%	0.063%	-0.370%	-0.42	1.48	1.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.09	114.10	-0.008%	0.085%	0.085%	-0.513%	-0.40	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.64	118.65	-0.008%	0.035%	0.035%	-0.600%	-0.36	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.77	118.75	0.014%	0.064%	0.064%	-0.686%	-0.25	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.93	120.88	0.041%	0.141%	0.141%	-0.823%	-0.25	3.28	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	103.98	0.136%	0.266%	0.266%	-1.350%	-0.03	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.12	121.89	0.188%	0.338%	0.338%	-3.737%	0.19	5.47	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.36	120.10	0.215%	0.318%	0.318%	-3.256%	0.44	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.74	136.47	0.194%	0.353%	0.353%	-4.489%	0.67	6.84	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.58	101.25	0.328%	0.480%	0.480%	-1.387%	0.92	8.66	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.47	114.02	0.395%	0.543%	0.543%	-2.128%	1.37	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.33	97.55	0.792%	0.356%	0.356%	-1.82%	1.82	17.08	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.52	98.83	0.699%	0.454%	0.454%	-8.950%	2.04	21.54	21.11