

# Irish Stock Exchange Daily Bond Index Report

Tuesday 11 April, 2017

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## Bond Indices Performance

Index	Close Value 11-Apr-2017	Previous Close Value 10-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.41	116.47	-0.057%	0.18%	0.18%	-2.03%	16.41%	6.12	6.06	0.92
All Bond Index (Return)	200.62	200.71	-0.047%	0.27%	0.27%	-1.03%	100.62%	6.12	6.06	0.92
Under 3 Bond Index (Clean)	88.10	88.14	-0.047%	-0.07%	-0.07%	-1.67%	-11.90%	1.65	1.65	-0.40
Under 3 Bond Index (Return)	143.12	143.17	-0.033%	0.07%	0.07%	-0.41%	43.12%	1.65	1.65	-0.40
Under 5 Bond Index (Clean)	101.36	101.43	-0.075%	-0.02%	-0.02%	-1.65%	1.36%	2.48	2.49	-0.25
Under 5 Bond Index (Return)	168.60	168.71	-0.063%	0.10%	0.10%	-0.48%	68.60%	2.48	2.49	-0.25
Under 10 Bond Index (Clean)	112.37	112.45	-0.071%	0.05%	0.05%	-1.67%	12.37%	4.21	4.19	0.32
Under 10 Bond Index (Return)	189.29	189.40	-0.060%	0.16%	0.16%	-0.66%	89.29%	4.21	4.19	0.32
5 Plus Bond Index (Clean)	129.66	129.71	-0.038%	0.37%	0.37%	-2.26%	29.66%	9.83	9.71	1.23
5 Plus Bond Index (Return)	225.50	225.57	-0.031%	0.44%	0.44%	-1.40%	125.50%	9.83	9.71	1.23
10 Plus Bond Index (Clean)	135.71	135.69	0.016%	0.79%	0.79%	-4.36%	35.71%	15.64	15.38	1.73
10 Plus Bond Index (Return)	246.18	246.13	0.022%	0.84%	0.84%	-3.43%	146.18%	15.64	15.38	1.73

## 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	103.14	2.64	175	105.77	0.00	6,227	6,422	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.49	2.16	175	109.65	0.00	8,948	9,618	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.54	3.58	297	114.12	0.00	7,578	8,376	8647
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.81	2.83	175	118.64	0.00	6,461	7,483	7665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.43	4.41	358	118.85	0.00	11,266	12,892	13389
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.50	2.40	175	120.90	0.00	8,078	9,572	9765
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.00	0.06	27	104.05	0.00	6,328	6,581	6584
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.79	0.24	22	122.02	0.00	5,676	6,913	6926
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.97	0.22	24	120.19	0.00	8,031	9,635	9653
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.11	0.43	29	136.54	0.00	11,390	15,503	15552
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.56	0.91	331	101.47	0.00	8,355	8,402	8477
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.39	2.18	331	114.56	0.00	8,882	9,982	10175
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.56	0.42	90	98.98	0.00	4,000	3,942	3959
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.84	0.29	52	100.12	0.00	6,539	6,528	6547



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Apr-2017	Previous Index Price 10-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	103.14	103.15	-0.015%	-0.122%	-0.122%	-1.625%	-0.56	0.51	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.49	107.54	-0.045%	-0.051%	-0.051%	-1.514%	-0.42	1.47	1.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.54	110.59	-0.050%	-0.007%	-0.007%	-1.594%	-0.40	2.07	2.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.81	115.90	-0.072%	-0.115%	-0.115%	-1.998%	-0.35	2.37	2.37
IE0034074488	3407448	4.5 Treas Bnd 2020	114.43	114.52	-0.073%	0.012%	0.012%	-1.721%	-0.26	2.79	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.50	118.65	-0.130%	-0.009%	-0.009%	-2.011%	-0.23	3.27	3.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	104.14	-0.139%	0.183%	0.183%	-0.867%	-0.01	4.84	4.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.79	121.78	0.007%	0.164%	0.164%	-1.636%	0.20	5.46	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	120.08	-0.088%	0.093%	0.093%	-1.452%	0.46	6.34	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.11	136.24	-0.094%	0.087%	0.087%	-1.970%	0.70	6.83	6.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.56	100.61	-0.047%	0.339%	0.339%	-1.782%	0.94	8.66	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.39	112.45	-0.055%	0.575%	0.575%	-2.652%	1.36	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.56	98.66	-0.101%	0.977%	0.977%	-	1.79	17.08	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.84	99.64	0.198%	1.008%	1.008%	-7.186%	2.01	21.55	21.13

Return Price Performance			Index Price 11-Apr-2017	Previous Index Price 10-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	105.77	105.77	0.000%	0.038%	0.038%	-0.158%	-0.56	0.51	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.69	-0.032%	0.074%	0.074%	-0.359%	-0.42	1.47	1.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.16	-0.038%	0.109%	0.109%	-0.489%	-0.40	2.07	2.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.64	118.71	-0.056%	0.038%	0.038%	-0.597%	-0.35	2.37	2.37
IE0034074488	3407448	4.5 Treas Bnd 2020	118.85	118.92	-0.060%	0.126%	0.126%	-0.624%	-0.26	2.79	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	121.04	-0.116%	0.115%	0.115%	-0.849%	-0.23	3.27	3.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	104.20	-0.137%	0.206%	0.206%	-1.409%	-0.01	4.84	4.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.02	122.01	0.016%	0.260%	0.260%	-3.812%	0.20	5.46	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	120.29	-0.080%	0.179%	0.179%	-3.390%	0.46	6.34	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.54	136.65	-0.083%	0.206%	0.206%	-4.628%	0.70	6.83	6.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	101.51	-0.043%	0.366%	0.366%	-1.499%	0.94	8.66	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.56	114.62	-0.049%	0.628%	0.628%	-2.045%	1.36	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.98	99.08	-0.097%	1.026%	1.026%	-	1.79	17.08	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.12	99.92	0.203%	1.066%	1.066%	-8.395%	2.01	21.55	21.13