

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 April, 2017

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Bond Indices Performance

Index	Close Value 12-Apr-2017	Previous Close Value 11-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.47	116.41	0.054%	0.23%	0.23%	-1.97%	16.47%	6.13	6.07	0.91
All Bond Index (Return)	200.74	200.62	0.062%	0.33%	0.33%	-0.97%	100.74%	6.13	6.07	0.91
Under 3 Bond Index (Clean)	88.05	88.10	-0.064%	-0.13%	-0.13%	-1.73%	-11.95%	1.63	1.64	-0.40
Under 3 Bond Index (Return)	143.05	143.12	-0.050%	0.02%	0.02%	-0.46%	43.05%	1.63	1.64	-0.40
Under 5 Bond Index (Clean)	101.31	101.36	-0.047%	-0.06%	-0.06%	-1.70%	1.31%	2.49	2.50	-0.26
Under 5 Bond Index (Return)	168.54	168.60	-0.036%	0.07%	0.07%	-0.52%	68.54%	2.49	2.50	-0.26
Under 10 Bond Index (Clean)	112.37	112.37	-0.001%	0.05%	0.05%	-1.67%	12.37%	4.21	4.20	0.31
Under 10 Bond Index (Return)	189.31	189.29	0.008%	0.17%	0.17%	-0.65%	89.31%	4.21	4.20	0.31
5 Plus Bond Index (Clean)	129.86	129.66	0.155%	0.52%	0.52%	-2.11%	29.86%	9.82	9.70	1.21
5 Plus Bond Index (Return)	225.87	225.50	0.161%	0.61%	0.61%	-1.24%	125.87%	9.82	9.70	1.21
10 Plus Bond Index (Clean)	136.15	135.71	0.326%	1.12%	1.12%	-4.05%	36.15%	15.64	15.38	1.71
10 Plus Bond Index (Return)	246.99	246.18	0.327%	1.17%	1.17%	-3.12%	146.99%	15.64	15.38	1.71

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	103.04	2.65	176	105.69	0.00	6,227	6,417	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.43	2.17	176	109.60	0.00	8,948	9,613	9807
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.48	3.59	298	114.08	0.00	7,578	8,372	8644
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.74	2.85	176	118.59	0.00	6,461	7,478	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.39	4.43	359	118.82	0.00	11,266	12,888	13386
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.49	2.41	176	120.90	0.00	8,078	9,571	9765
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.95	0.06	28	104.01	0.00	6,328	6,577	6581
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.80	0.25	23	122.05	0.00	6,226	6,913	6927
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.04	0.23	25	120.27	0.00	8,031	9,640	9659
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.21	0.44	30	136.65	0.00	11,390	15,514	15565
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.68	0.91	332	101.59	0.00	9,055	8,412	8488
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.66	2.18	332	114.84	0.00	8,882	10,006	10199
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.89	0.42	91	99.31	0.00	4,000	3,955	3972
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.30	0.29	53	100.59	0.00	6,539	6,558	6577

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Bond Index Constituent

Clean Price Performance			Index Price 12-Apr-2017	Previous Index Price 11-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	103.04	103.14	-0.092%	-0.214%	-0.214%	-1.716%	-0.53	0.50	0.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.43	107.49	-0.060%	-0.111%	-0.111%	-1.573%	-0.42	1.46	1.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.48	110.54	-0.046%	-0.053%	-0.053%	-1.639%	-0.41	2.05	2.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.74	115.81	-0.064%	-0.179%	-0.179%	-2.061%	-0.35	2.35	2.36
IE0034074488	3407448	4.5 Treas Bnd 2020	114.39	114.43	-0.033%	-0.021%	-0.021%	-1.754%	-0.27	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.49	118.50	-0.011%	-0.020%	-0.020%	-2.022%	-0.25	3.25	3.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	104.00	-0.048%	0.135%	0.135%	-0.915%	0.00	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.80	121.79	0.010%	0.174%	0.174%	-1.627%	0.19	5.44	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.04	119.97	0.057%	0.150%	0.150%	-1.396%	0.45	6.33	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.21	136.11	0.073%	0.160%	0.160%	-1.899%	0.68	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.68	100.56	0.123%	0.463%	0.463%	-1.660%	0.92	8.64	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.66	112.39	0.238%	0.814%	0.814%	-2.421%	1.34	11.27	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.89	98.56	0.329%	1.309%	1.309%	-	1.77	17.08	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.30	99.84	0.458%	1.470%	1.470%	-6.761%	1.99	21.56	21.14

Return Price Performance			Index Price 12-Apr-2017	Previous Index Price 11-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	105.77	-0.076%	-0.038%	-0.038%	-0.233%	-0.53	0.50	0.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.65	-0.047%	0.026%	0.026%	-0.406%	-0.42	1.46	1.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.08	114.12	-0.034%	0.075%	0.075%	-0.523%	-0.41	2.05	2.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.64	-0.049%	-0.011%	-0.011%	-0.645%	-0.35	2.35	2.36
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	118.85	-0.022%	0.104%	0.104%	-0.646%	-0.27	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	120.90	0.001%	0.116%	0.116%	-0.848%	-0.25	3.25	3.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	104.05	-0.046%	0.160%	0.160%	-1.454%	0.00	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.05	122.02	0.019%	0.279%	0.279%	-3.794%	0.19	5.44	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.27	120.19	0.064%	0.243%	0.243%	-3.328%	0.45	6.33	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.65	136.54	0.083%	0.290%	0.290%	-4.549%	0.68	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.59	101.47	0.125%	0.492%	0.492%	-1.376%	0.92	8.64	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.84	114.56	0.239%	0.869%	0.869%	-1.811%	1.34	11.27	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.31	98.98	0.332%	1.362%	1.362%	-	1.77	17.08	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.59	100.12	0.461%	1.532%	1.532%	-7.973%	1.99	21.56	21.14