

# Irish Stock Exchange Daily Bond Index Report

Thursday 13 April, 2017

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## Bond Indices Performance

Index	Close Value 13-Apr-2017	Previous Close Value 12-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.59	116.47	0.101%	0.33%	0.33%	-1.88%	16.59%	6.14	6.09	0.89
All Bond Index (Return)	200.96	200.74	0.108%	0.44%	0.44%	-0.87%	100.96%	6.14	6.09	0.89
Under 3 Bond Index (Clean)	88.06	88.05	0.018%	-0.11%	-0.11%	-1.72%	-11.94%	1.63	1.64	-0.42
Under 3 Bond Index (Return)	143.10	143.05	0.030%	0.05%	0.05%	-0.43%	43.10%	1.63	1.64	-0.42
Under 5 Bond Index (Clean)	101.33	101.31	0.021%	-0.04%	-0.04%	-1.68%	1.33%	2.49	2.50	-0.27
Under 5 Bond Index (Return)	168.59	168.54	0.030%	0.10%	0.10%	-0.49%	68.59%	2.49	2.50	-0.27
Under 10 Bond Index (Clean)	112.43	112.37	0.055%	0.11%	0.11%	-1.62%	12.43%	4.25	4.23	0.30
Under 10 Bond Index (Return)	189.43	189.31	0.064%	0.23%	0.23%	-0.59%	89.43%	4.25	4.23	0.30
5 Plus Bond Index (Clean)	130.09	129.86	0.179%	0.70%	0.70%	-1.93%	30.09%	9.77	9.65	1.18
5 Plus Bond Index (Return)	226.29	225.87	0.186%	0.79%	0.79%	-1.06%	126.29%	9.77	9.65	1.18
10 Plus Bond Index (Clean)	136.60	136.15	0.331%	1.45%	1.45%	-3.73%	36.60%	15.65	15.39	1.69
10 Plus Bond Index (Return)	247.81	246.99	0.333%	1.51%	1.51%	-2.79%	147.81%	15.65	15.39	1.69

## 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	103.05	2.67	177	105.71	0.00	6,227	6,417	6583
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.43	2.18	177	109.61	0.00	8,948	9,613	9808
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.53	3.60	299	114.13	0.00	7,578	8,375	8648
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.77	2.86	177	118.64	0.00	6,461	7,480	7665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.42	4.44	360	118.86	0.00	11,266	12,891	13391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.52	2.43	177	120.94	0.00	8,078	9,573	9769
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.96	0.06	29	104.02	0.00	6,328	6,578	6582
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.89	0.26	24	122.14	0.00	6,308	7,588	7604
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.13	0.24	26	120.37	0.00	8,031	9,647	9667
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.35	0.46	31	136.81	0.00	11,390	15,531	15583
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.86	0.91	333	101.77	0.00	9,160	9,133	9215
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.95	2.19	333	115.14	0.00	8,882	10,032	10226
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.17	0.43	92	99.60	0.00	4,000	3,967	3984
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.76	0.30	54	101.06	0.00	6,539	6,589	6608



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Apr-2017	Previous Index Price 12-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	103.05	103.04	0.004%	-0.210%	-0.210%	-1.712%	-0.57	0.50	0.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.43	107.43	0.001%	-0.110%	-0.110%	-1.572%	-0.43	1.46	1.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.53	110.48	0.039%	-0.014%	-0.014%	-1.601%	-0.43	2.05	2.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.77	115.74	0.029%	-0.149%	-0.149%	-2.032%	-0.37	2.35	2.36
IE0034074488	3407448	4.5 Treas Bnd 2020	114.42	114.39	0.024%	0.003%	0.003%	-1.730%	-0.28	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.52	118.49	0.028%	0.008%	0.008%	-1.995%	-0.26	3.25	3.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.96	103.95	0.012%	0.146%	0.146%	-0.904%	-0.01	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.89	121.80	0.069%	0.243%	0.243%	-1.559%	0.18	5.44	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.13	120.04	0.072%	0.223%	0.223%	-1.325%	0.44	6.33	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.35	136.21	0.106%	0.265%	0.265%	-1.795%	0.66	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.86	100.68	0.172%	0.636%	0.636%	-1.491%	0.90	8.64	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.95	112.66	0.260%	1.077%	1.077%	-2.167%	1.32	11.27	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.17	98.89	0.285%	1.598%	1.598%	-	1.75	17.08	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.76	100.30	0.466%	1.942%	1.942%	-6.327%	1.96	21.57	21.16

Return Price Performance			Index Price 13-Apr-2017	Previous Index Price 12-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	105.69	0.018%	-0.020%	-0.020%	-0.215%	-0.57	0.50	0.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.61	109.60	0.012%	0.038%	0.038%	-0.394%	-0.43	1.46	1.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	114.08	0.048%	0.123%	0.123%	-0.475%	-0.43	2.05	2.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.64	118.59	0.042%	0.031%	0.031%	-0.603%	-0.37	2.35	2.36
IE0034074488	3407448	4.5 Treas Bnd 2020	118.86	118.82	0.034%	0.138%	0.138%	-0.612%	-0.28	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.94	120.90	0.039%	0.155%	0.155%	-0.809%	-0.26	3.25	3.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.02	104.01	0.014%	0.174%	0.174%	-1.440%	-0.01	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.14	122.05	0.077%	0.356%	0.356%	-3.720%	0.18	5.44	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.37	120.27	0.080%	0.323%	0.323%	-3.251%	0.44	6.33	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.81	136.65	0.116%	0.407%	0.407%	-4.438%	0.66	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.77	101.59	0.172%	0.665%	0.665%	-1.206%	0.90	8.64	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.14	114.84	0.261%	1.132%	1.132%	-1.554%	1.32	11.27	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.60	99.31	0.288%	1.653%	1.653%	-	1.75	17.08	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.06	100.59	0.470%	2.010%	2.010%	-7.540%	1.96	21.57	21.16