

# Irish Stock Exchange Daily Bond Index Report

Thursday 20 April, 2017

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## Bond Indices Performance

Index	Close Value 20-Apr-2017	Previous Close Value 19-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	116.67	-0.212%	0.19%	0.19%	-2.01%	16.43%	6.14	6.09	0.91
All Bond Index (Return)	200.81	201.21	-0.200%	0.37%	0.37%	-0.94%	100.81%	6.14	6.09	0.91
Under 3 Bond Index (Clean)	87.95	88.00	-0.059%	-0.25%	-0.25%	-1.84%	-12.05%	1.97	1.98	-0.32
Under 3 Bond Index (Return)	143.01	143.08	-0.047%	-0.01%	-0.01%	-0.49%	43.01%	1.97	1.98	-0.32
Under 5 Bond Index (Clean)	101.16	101.24	-0.080%	-0.21%	-0.21%	-1.85%	1.16%	2.47	2.48	-0.22
Under 5 Bond Index (Return)	168.43	168.55	-0.068%	0.00%	0.00%	-0.58%	68.43%	2.47	2.48	-0.22
Under 10 Bond Index (Clean)	112.26	112.42	-0.140%	-0.05%	-0.05%	-1.77%	12.26%	4.24	4.23	0.33
Under 10 Bond Index (Return)	189.27	189.51	-0.128%	0.14%	0.14%	-0.67%	89.27%	4.24	4.23	0.33
5 Plus Bond Index (Clean)	129.95	130.39	-0.339%	0.59%	0.59%	-2.04%	29.95%	9.75	9.63	1.19
5 Plus Bond Index (Return)	226.16	226.90	-0.330%	0.73%	0.73%	-1.12%	126.16%	9.75	9.63	1.19
10 Plus Bond Index (Clean)	136.52	137.30	-0.572%	1.39%	1.39%	-3.79%	36.52%	15.64	15.38	1.69
10 Plus Bond Index (Return)	247.75	249.15	-0.560%	1.49%	1.49%	-2.82%	147.75%	15.64	15.38	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	102.93	2.77	184	105.71	0.00	6,227	6,410	6583
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.35	2.27	184	109.62	0.00	8,948	9,606	9809
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.32	3.69	306	114.01	0.00	7,478	8,359	8639
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.61	2.97	184	118.59	0.00	6,461	7,470	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.19	0.03	2	114.21	0.00	11,266	12,864	12867
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.23	2.52	184	120.75	0.00	8,078	9,550	9754
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.08	36	103.80	0.00	6,328	6,563	6568
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.64	0.33	31	121.97	0.00	6,308	7,673	7694
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.95	0.31	33	120.26	0.00	8,031	9,633	9658
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.18	0.56	38	136.74	0.00	11,390	15,511	15575
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.80	0.93	340	101.73	0.00	9,160	9,233	9319
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.78	2.24	340	115.01	0.00	8,907	10,016	10215
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.09	0.46	99	99.55	0.00	4,000	3,964	3982
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.85	0.33	61	101.18	0.00	6,539	6,594	6616



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Apr-2017	Previous Index Price 19-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	102.93	103.01	-0.073%	-0.318%	-0.318%	-1.818%	-0.52	0.48	0.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.35	107.37	-0.017%	-0.180%	-0.180%	-1.642%	-0.42	1.44	1.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.32	110.39	-0.066%	-0.204%	-0.204%	-1.787%	-0.37	2.04	2.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.61	115.70	-0.070%	-0.287%	-0.287%	-2.167%	-0.35	2.34	2.34
IE0034074488	3407448	4.5 Treas Bnd 2020	114.19	114.27	-0.074%	-0.202%	-0.202%	-1.932%	-0.23	2.87	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.23	118.36	-0.109%	-0.233%	-0.233%	-2.230%	-0.21	3.24	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.91	-0.180%	-0.084%	-0.084%	-1.131%	0.04	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.64	121.90	-0.212%	0.039%	0.039%	-1.758%	0.21	5.43	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.95	120.18	-0.194%	0.078%	0.078%	-1.468%	0.46	6.31	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.18	136.50	-0.237%	0.136%	0.136%	-1.922%	0.67	6.80	6.76
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.80	101.05	-0.246%	0.580%	0.580%	-1.546%	0.91	8.63	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.78	113.27	-0.434%	0.924%	0.924%	-2.314%	1.33	11.26	11.11
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.09	99.72	-0.635%	1.516%	1.516%		1.75	17.06	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.85	101.60	-0.742%	2.031%	2.031%	-6.246%	1.96	21.56	21.15

Return Price Performance			Index Price 20-Apr-2017	Previous Index Price 19-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	105.77	-0.057%	-0.025%	-0.025%	-0.220%	-0.52	0.48	0.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.62	109.63	-0.005%	0.047%	0.047%	-0.385%	-0.42	1.44	1.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.01	114.07	-0.053%	0.014%	0.014%	-0.583%	-0.37	2.04	2.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.65	-0.055%	-0.008%	-0.008%	-0.643%	-0.35	2.34	2.34
IE0034074488	3407448	4.5 Treas Bnd 2020	114.21	114.28	-0.063%	-3.778%	-3.778%	-4.499%	-0.23	2.87	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.75	120.87	-0.095%	-0.002%	-0.002%	-0.964%	-0.21	3.24	3.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.98	-0.178%	-0.041%	-0.041%	-1.652%	0.04	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.97	122.22	-0.204%	0.214%	0.214%	-3.855%	0.21	5.43	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.48	-0.186%	0.233%	0.233%	-3.338%	0.46	6.31	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.74	137.05	-0.225%	0.353%	0.353%	-4.489%	0.67	6.80	6.76
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.73	101.98	-0.241%	0.629%	0.629%	-1.241%	0.91	8.63	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.01	115.50	-0.420%	1.023%	1.023%	-1.660%	1.33	11.26	11.11
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.55	100.18	-0.627%	1.605%	1.605%		1.75	17.06	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.18	101.93	-0.735%	2.136%	2.136%	-7.426%	1.96	21.56	21.15