

# Irish Stock Exchange Daily Bond Index Report

Wednesday 26 April, 2017

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## Bond Indices Performance

Index	Close Value 26-Apr-2017	Previous Close Value 25-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.26	116.37	-0.100%	0.04%	0.04%	-2.16%	16.26%	6.12	6.07	0.93
All Bond Index (Return)	200.62	200.80	-0.089%	0.27%	0.27%	-1.03%	100.62%	6.12	6.07	0.93
Under 3 Bond Index (Clean)	87.94	87.92	0.015%	-0.26%	-0.26%	-1.86%	-12.06%	1.96	1.96	-0.34
Under 3 Bond Index (Return)	143.09	143.06	0.026%	0.05%	0.05%	-0.43%	43.09%	1.96	1.96	-0.34
Under 5 Bond Index (Clean)	101.15	101.14	0.011%	-0.22%	-0.22%	-1.85%	1.15%	2.46	2.47	-0.24
Under 5 Bond Index (Return)	168.53	168.50	0.021%	0.06%	0.06%	-0.52%	68.53%	2.46	2.47	-0.24
Under 10 Bond Index (Clean)	112.20	112.27	-0.061%	-0.10%	-0.10%	-1.82%	12.20%	4.23	4.22	0.34
Under 10 Bond Index (Return)	189.28	189.38	-0.050%	0.15%	0.15%	-0.67%	89.28%	4.23	4.22	0.34
5 Plus Bond Index (Clean)	129.58	129.85	-0.206%	0.31%	0.31%	-2.32%	29.58%	9.72	9.60	1.22
5 Plus Bond Index (Return)	225.61	226.06	-0.198%	0.49%	0.49%	-1.35%	125.61%	9.72	9.60	1.22
10 Plus Bond Index (Clean)	135.65	136.05	-0.295%	0.74%	0.74%	-4.41%	35.65%	15.60	15.33	1.73
10 Plus Bond Index (Return)	246.26	246.97	-0.286%	0.88%	0.88%	-3.40%	146.26%	15.60	15.33	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	102.90	2.86	190	105.76	0.00	6,227	6,408	6586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.32	2.34	190	109.66	0.00	8,948	9,603	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.32	3.76	312	114.08	0.00	7,478	8,249	8530
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.51	3.07	190	118.58	0.00	6,461	7,463	7661
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.25	0.10	8	114.35	0.00	11,266	12,872	12883
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.23	2.60	190	120.84	0.00	8,078	9,550	9760
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.73	0.09	42	103.83	0.00	6,328	6,564	6570
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.42	0.40	37	121.82	0.00	6,308	7,660	7685
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.87	0.36	39	120.24	0.00	8,031	9,627	9656
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.05	0.65	44	136.70	0.00	11,390	15,496	15570
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.67	0.95	346	101.62	0.00	9,160	9,221	9308
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.39	2.28	346	114.66	0.00	8,907	10,010	10212
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.28	0.49	105	98.77	0.00	4,000	3,931	3951
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.86	0.37	67	100.23	0.00	6,539	6,530	6554



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## Bond Index Constituent

Clean Price Performance			Index Price 26-Apr-2017	Previous Index Price 25-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	102.90	102.91	-0.010%	-0.350%	-0.350%	-1.849%	-0.59	0.47	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.32	107.32	0.001%	-0.210%	-0.210%	-1.671%	-0.44	1.43	1.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.32	110.29	0.030%	-0.203%	-0.203%	-1.786%	-0.39	2.02	2.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.51	115.47	0.027%	-0.381%	-0.381%	-2.259%	-0.33	2.32	2.33
IE0034074488	3407448	4.5 Treas Bnd 2020	114.25	114.23	0.019%	-0.146%	-0.146%	-1.877%	-0.27	2.85	2.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.23	118.22	0.009%	-0.234%	-0.234%	-2.231%	-0.22	3.23	3.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.75	-0.013%	-0.069%	-0.069%	-1.117%	0.03	4.80	4.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.42	121.58	-0.130%	-0.140%	-0.140%	-1.934%	0.24	5.42	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.87	119.97	-0.078%	0.013%	0.013%	-1.532%	0.46	6.30	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.05	136.27	-0.164%	0.040%	0.040%	-2.015%	0.68	6.79	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.67	100.95	-0.275%	0.451%	0.451%	-1.672%	0.92	8.62	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.39	112.67	-0.254%	0.575%	0.575%	-2.653%	1.36	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.28	98.60	-0.328%	0.686%	0.686%	-	1.80	17.04	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.86	100.20	-0.339%	1.031%	1.031%	-7.165%	2.01	21.51	21.09

Return Price Performance			Index Price 26-Apr-2017	Previous Index Price 25-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	105.76	105.76	0.005%	0.029%	0.029%	-0.166%	-0.59	0.47	0.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.65	0.012%	0.086%	0.086%	-0.347%	-0.44	1.43	1.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.08	114.04	0.039%	0.078%	0.078%	-0.520%	-0.39	2.02	2.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.58	118.53	0.040%	-0.019%	-0.019%	-0.653%	-0.33	2.32	2.33
IE0034074488	3407448	4.5 Treas Bnd 2020	114.35	114.31	0.031%	-3.661%	-3.661%	-4.383%	-0.27	2.85	2.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.84	120.81	0.021%	0.065%	0.065%	-0.898%	-0.22	3.23	3.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.84	-0.012%	-0.014%	-0.014%	-1.626%	0.03	4.80	4.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.82	121.96	-0.121%	0.088%	0.088%	-3.977%	0.24	5.42	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.24	120.32	-0.071%	0.214%	0.214%	-3.356%	0.46	6.30	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.70	136.91	-0.153%	0.323%	0.323%	-4.517%	0.68	6.79	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.62	101.89	-0.270%	0.517%	0.517%	-1.350%	0.92	8.62	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.66	114.94	-0.243%	0.714%	0.714%	-1.961%	1.36	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.77	99.09	-0.321%	0.807%	0.807%	-	1.80	17.04	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.23	100.56	-0.333%	1.172%	1.172%	-8.299%	2.01	21.51	21.09