

# Irish Stock Exchange Daily Bond Index Report

Thursday 27 April, 2017

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-Apr-2017	Previous Close Value 26-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.60	116.26	0.298%	0.34%	0.34%	-1.86%	16.60%	6.13	6.08	0.88
All Bond Index (Return)	201.23	200.62	0.304%	0.58%	0.58%	-0.73%	101.23%	6.13	6.08	0.88
Under 3 Bond Index (Clean)	87.95	87.94	0.015%	-0.24%	-0.24%	-1.84%	-12.05%	1.95	1.95	-0.38
Under 3 Bond Index (Return)	143.13	143.09	0.027%	0.07%	0.07%	-0.40%	43.13%	1.95	1.95	-0.38
Under 5 Bond Index (Clean)	101.20	101.15	0.051%	-0.17%	-0.17%	-1.80%	1.20%	2.45	2.46	-0.28
Under 5 Bond Index (Return)	168.63	168.53	0.061%	0.12%	0.12%	-0.46%	68.63%	2.45	2.46	-0.28
Under 10 Bond Index (Clean)	112.40	112.20	0.170%	0.07%	0.07%	-1.65%	12.40%	4.23	4.22	0.29
Under 10 Bond Index (Return)	189.62	189.28	0.178%	0.33%	0.33%	-0.49%	89.62%	4.23	4.22	0.29
5 Plus Bond Index (Clean)	130.28	129.58	0.539%	0.85%	0.85%	-1.79%	30.28%	9.73	9.62	1.16
5 Plus Bond Index (Return)	226.84	225.61	0.543%	1.04%	1.04%	-0.82%	126.84%	9.73	9.62	1.16
10 Plus Bond Index (Clean)	136.93	135.65	0.944%	1.69%	1.69%	-3.51%	36.93%	15.62	15.36	1.67
10 Plus Bond Index (Return)	248.58	246.26	0.939%	1.82%	1.82%	-2.49%	148.58%	15.62	15.36	1.67

## 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	102.82	2.88	191	105.70	0.00	6,227	6,403	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.30	2.36	191	109.65	0.00	8,948	9,601	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.33	3.77	313	114.10	0.00	7,478	8,250	8532
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.55	3.09	191	118.63	0.00	6,461	7,465	7665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.34	0.11	9	114.45	0.00	11,266	12,882	12894
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.35	2.62	191	120.97	0.00	8,078	9,560	9771
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.97	0.09	43	104.06	0.00	6,328	6,579	6585
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.72	0.41	38	122.13	0.00	6,308	7,679	7704
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.22	0.37	40	120.60	0.00	8,031	9,655	9685
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.43	0.67	45	137.10	0.00	11,390	15,540	15616
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.25	0.95	347	102.20	0.00	9,160	9,274	9361
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.17	2.28	347	115.45	0.00	8,907	10,079	10283
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.26	0.49	106	99.75	0.00	4,000	3,970	3990
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.15	0.37	68	101.53	0.00	6,539	6,614	6639



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Apr-2017	Previous Index Price 26-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	102.82	102.90	-0.078%	-0.427%	-0.427%	-1.926%	-0.56	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.30	107.32	-0.020%	-0.231%	-0.231%	-1.691%	-0.46	1.42	1.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.33	110.32	0.011%	-0.192%	-0.192%	-1.775%	-0.42	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.55	115.51	0.035%	-0.347%	-0.347%	-2.226%	-0.37	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.34	114.25	0.078%	-0.068%	-0.068%	-1.800%	-0.31	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.35	118.23	0.100%	-0.134%	-0.134%	-2.133%	-0.27	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	103.73	0.227%	0.157%	0.157%	-0.893%	-0.02	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.72	121.42	0.248%	0.108%	0.108%	-1.691%	0.18	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.22	119.87	0.291%	0.304%	0.304%	-1.245%	0.41	6.29	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.43	136.05	0.284%	0.324%	0.324%	-1.737%	0.64	6.78	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.25	100.67	0.570%	1.024%	1.024%	-1.112%	0.86	8.61	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.17	112.39	0.695%	1.273%	1.273%	-1.977%	1.30	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.26	98.28	0.999%	1.692%	1.692%	-	1.74	17.05	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.15	99.86	1.293%	2.337%	2.337%	-5.965%	1.95	21.55	21.14

Return Price Performance			Index Price 27-Apr-2017	Previous Index Price 26-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	105.70	105.76	-0.061%	-0.032%	-0.032%	-0.227%	-0.56	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.66	-0.008%	0.078%	0.078%	-0.355%	-0.46	1.42	1.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.08	0.021%	0.099%	0.099%	-0.499%	-0.42	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.63	118.58	0.047%	0.029%	0.029%	-0.606%	-0.37	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	114.35	0.088%	-3.576%	-3.576%	-4.299%	-0.31	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.97	120.84	0.108%	0.174%	0.174%	-0.791%	-0.27	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	103.83	0.228%	0.214%	0.214%	-1.401%	-0.02	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.13	121.82	0.256%	0.344%	0.344%	-3.731%	0.18	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.60	120.24	0.299%	0.513%	0.513%	-3.067%	0.41	6.29	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.10	136.70	0.293%	0.617%	0.617%	-4.237%	0.64	6.78	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.20	101.62	0.568%	1.088%	1.088%	-0.790%	0.86	8.61	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.45	114.66	0.687%	1.406%	1.406%	-1.288%	1.30	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.75	98.77	0.999%	1.815%	1.815%	-	1.74	17.05	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.53	100.23	1.294%	2.481%	2.481%	-7.113%	1.95	21.55	21.14