

Irish Stock Exchange Daily Bond Index Report



Monday 10 April, 2017

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Bond Indices Performance

Index	Close Value 10-Apr-2017	Previous Close Value 07-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	116.72	-0.212%	0.23%	0.23%	-1.97%	16.47%	6.12	6.06	0.92
All Bond Index (Return)	200.71	201.08	-0.183%	0.32%	0.32%	-0.99%	100.71%	6.12	6.06	0.92
Under 3 Bond Index (Clean)	88.14	88.16	-0.014%	-0.02%	-0.02%	-1.63%	-11.86%	1.65	1.66	-0.42
Under 3 Bond Index (Return)	143.17	143.14	0.024%	0.10%	0.10%	-0.37%	43.17%	1.65	1.66	-0.42
Under 5 Bond Index (Clean)	101.43	101.49	-0.053%	0.06%	0.06%	-1.58%	1.43%	2.48	2.49	-0.28
Under 5 Bond Index (Return)	168.71	168.74	-0.020%	0.17%	0.17%	-0.42%	68.71%	2.48	2.49	-0.28
Under 10 Bond Index (Clean)	112.45	112.65	-0.177%	0.12%	0.12%	-1.60%	12.45%	4.21	4.20	0.31
Under 10 Bond Index (Return)	189.40	189.68	-0.145%	0.22%	0.22%	-0.60%	89.40%	4.21	4.20	0.31
5 Plus Bond Index (Clean)	129.71	130.19	-0.372%	0.40%	0.40%	-2.22%	29.71%	9.82	9.71	1.22
5 Plus Bond Index (Return)	225.57	226.36	-0.348%	0.47%	0.47%	-1.37%	125.57%	9.82	9.71	1.22
10 Plus Bond Index (Clean)	135.69	136.22	-0.391%	0.77%	0.77%	-4.38%	35.69%	15.64	15.37	1.73
10 Plus Bond Index (Return)	246.13	247.04	-0.370%	0.82%	0.82%	-3.45%	146.13%	15.64	15.37	1.73

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	103.15	2.62	174	105.77	0.00	6,227	6,423	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.54	2.15	174	109.69	0.00	8,948	9,623	9815
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.59	3.57	296	114.16	0.00	7,578	8,380	8650
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.90	2.81	174	118.71	0.00	6,461	7,488	7670
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.52	4.40	357	118.92	0.00	11,266	12,901	13397
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.65	2.38	174	121.04	0.00	8,078	9,584	9777
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.14	0.06	26	104.20	0.00	6,328	6,590	6593
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.78	0.22	21	122.01	0.00	5,676	6,912	6925
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.08	0.21	23	120.29	0.00	8,031	9,643	9660
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.24	0.41	28	136.65	0.00	11,390	15,518	15565
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.61	0.90	330	101.51	0.00	8,355	8,406	8481
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.45	2.17	330	114.62	0.00	8,882	9,987	10180
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.66	0.42	89	99.08	0.00	4,000	3,946	3963
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.64	0.28	51	99.92	0.00	6,539	6,515	6534

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Apr-2017	Previous Index Price 07-Apr-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.15	103.18	-0.032%	-0.107%	-0.107%	-1.611%	-0.55	0.52	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.54	107.53	0.014%	-0.007%	-0.007%	-1.471%	-0.44	1.48	1.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.59	110.61	-0.020%	0.043%	0.043%	-1.545%	-0.42	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.90	115.93	-0.026%	-0.043%	-0.043%	-1.928%	-0.37	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	114.52	114.61	-0.080%	0.086%	0.086%	-1.649%	-0.28	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.65	118.75	-0.085%	0.121%	0.121%	-1.884%	-0.27	3.27	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	104.29	-0.145%	0.323%	0.323%	-0.729%	-0.04	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.78	122.21	-0.354%	0.157%	0.157%	-1.643%	0.21	5.46	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.08	120.45	-0.310%	0.182%	0.182%	-1.365%	0.45	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.24	136.72	-0.351%	0.181%	0.181%	-1.878%	0.68	6.83	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.61	101.06	-0.448%	0.386%	0.386%	-1.736%	0.93	8.66	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.45	112.85	-0.356%	0.631%	0.631%	-2.599%	1.36	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.66	98.94	-0.276%	1.080%	1.080%		1.78	17.09	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.64	100.15	-0.512%	0.808%	0.808%	-7.369%	2.02	21.55	21.12

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Apr-2017	Previous Index Price 07-Apr-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.77	105.76	0.011%	0.038%	0.038%	-0.158%	-0.55	0.52	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.63	0.047%	0.106%	0.106%	-0.327%	-0.44	1.48	1.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.16	114.14	0.012%	0.147%	0.147%	-0.452%	-0.42	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.69	0.016%	0.094%	0.094%	-0.540%	-0.37	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.92	118.97	-0.046%	0.186%	0.186%	-0.564%	-0.28	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.04	121.10	-0.049%	0.232%	0.232%	-0.733%	-0.27	3.27	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.34	-0.138%	0.344%	0.344%	-1.273%	-0.04	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.01	122.41	-0.328%	0.244%	0.244%	-3.827%	0.21	5.46	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.29	120.64	-0.286%	0.259%	0.259%	-3.312%	0.45	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.65	137.09	-0.318%	0.289%	0.289%	-4.549%	0.68	6.83	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.51	101.96	-0.436%	0.410%	0.410%	-1.456%	0.93	8.66	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.62	115.00	-0.332%	0.677%	0.677%	-1.997%	1.36	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.08	99.34	-0.261%	1.124%	1.124%		1.78	17.09	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.92	100.42	-0.495%	0.861%	0.861%	-8.581%	2.02	21.55	21.12