

Irish Stock Exchange Daily Bond Index Report

Monday 27 March, 2017

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Bond Indices Performance

Index	Close Value 27-Mar-2017	Previous Close Value 24-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.07	115.78	0.245%	-0.99%	-2.32%	-2.32%	16.07%	6.14	6.08	0.99
All Bond Index (Return)	199.77	199.24	0.269%	-0.73%	-1.45%	-1.45%	99.77%	6.14	6.08	0.99
Under 3 Bond Index (Clean)	88.23	88.24	-0.010%	-0.54%	-1.53%	-1.53%	-11.77%	1.69	1.69	-0.36
Under 3 Bond Index (Return)	143.07	143.03	0.027%	-0.20%	-0.45%	-0.45%	43.07%	1.69	1.69	-0.36
Under 5 Bond Index (Clean)	101.37	101.36	0.002%	-0.68%	-1.64%	-1.64%	1.37%	2.52	2.53	-0.19
Under 5 Bond Index (Return)	168.34	168.29	0.033%	-0.38%	-0.64%	-0.64%	68.34%	2.52	2.53	-0.19
Under 10 Bond Index (Clean)	112.20	112.06	0.118%	-0.86%	-1.83%	-1.83%	12.20%	4.24	4.23	0.39
Under 10 Bond Index (Return)	188.72	188.45	0.145%	-0.58%	-0.96%	-0.96%	88.72%	4.24	4.23	0.39
5 Plus Bond Index (Clean)	128.88	128.25	0.491%	-1.14%	-2.84%	-2.84%	28.88%	9.85	9.72	1.29
5 Plus Bond Index (Return)	223.92	222.79	0.511%	-0.91%	-2.09%	-2.09%	123.92%	9.85	9.72	1.29
10 Plus Bond Index (Clean)	134.39	133.21	0.886%	-1.67%	-5.29%	-5.29%	34.39%	15.66	15.38	1.80
10 Plus Bond Index (Return)	243.61	241.46	0.894%	-1.50%	-4.44%	-4.44%	143.61%	15.66	15.38	1.80

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	103.39	2.41	160	105.80	0.00	6,227	6,438	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.69	1.97	160	109.66	0.00	8,948	9,636	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.58	3.40	282	113.98	0.00	7,578	8,379	8637
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.97	2.59	160	118.55	0.00	6,461	7,492	7659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.34	4.23	343	118.57	0.00	11,266	12,882	13358
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.45	2.19	160	120.65	0.00	8,078	9,568	9745
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.03	12	103.57	0.00	6,328	6,552	6554
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.29	0.08	7	121.36	0.00	5,676	6,884	6888
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.52	0.08	9	119.60	0.00	8,031	9,599	9605
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.68	0.21	14	135.89	0.00	11,390	15,455	15478
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.94	0.87	316	100.80	0.00	8,355	8,350	8422
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.39	2.08	316	113.46	0.00	8,882	9,893	10077
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.59	0.35	75	97.94	0.00	4,000	3,903	3917
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.76	0.20	37	98.96	0.00	6,539	6,458	6471

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Bond Index Constituent

Clean Price Performance			Index Price 27-Mar-2017	Previous Index Price 24-Mar-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.39	103.40	-0.004%	-0.412%	-1.380%	-1.380%	-0.57	0.56	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.69	107.70	-0.006%	-0.462%	-1.333%	-1.333%	-0.41	1.52	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.58	110.61	-0.028%	-0.566%	-1.554%	-1.554%	-0.34	2.11	2.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.97	115.97	0.000%	-0.710%	-1.870%	-1.870%	-0.31	2.41	2.41
IE0034074488	3407448	4.5 Treas Bnd 2020	114.34	114.39	-0.043%	-0.919%	-1.798%	-1.798%	-0.18	2.83	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.45	118.43	0.021%	-1.083%	-2.048%	-2.048%	-0.17	3.31	3.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.42	0.117%	-0.828%	-1.297%	-1.297%	0.08	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.29	121.15	0.115%	-1.016%	-2.041%	-2.041%	0.30	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	119.24	0.237%	-0.997%	-1.822%	-1.822%	0.54	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.68	135.25	0.322%	-1.080%	-2.275%	-2.275%	0.76	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.94	99.48	0.456%	-1.182%	-2.390%	-2.390%	1.01	8.70	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.39	110.68	0.637%	-1.398%	-3.521%	-3.521%	1.44	11.31	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.59	96.77	0.840%	-2.042%			1.85	17.11	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.76	97.49	1.298%	-1.940%	-8.191%	-8.191%	2.06	21.55	21.12

Return Price Performance			Index Price 27-Mar-2017	Previous Index Price 24-Mar-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.80	105.76	0.039%	-0.020%	-0.128%	-0.128%	-0.57	0.56	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.63	0.027%	-0.152%	-0.347%	-0.347%	-0.41	1.52	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.98	113.97	0.004%	-0.266%	-0.608%	-0.608%	-0.34	2.11	2.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.55	118.50	0.041%	-0.330%	-0.674%	-0.674%	-0.31	2.41	2.41
IE0034074488	3407448	4.5 Treas Bnd 2020	118.57	118.58	-0.010%	-0.610%	-0.853%	-0.853%	-0.18	2.83	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.65	120.58	0.055%	-0.763%	-1.054%	-1.054%	-0.17	3.31	3.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.44	0.123%	-1.526%	-1.868%	-1.868%	0.08	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.36	121.19	0.141%	-3.847%	-4.333%	-4.333%	0.30	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.60	119.29	0.261%	-3.511%	-3.864%	-3.864%	0.54	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.89	135.41	0.354%	-4.553%	-5.080%	-5.080%	0.76	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.80	100.34	0.460%	-1.100%	-2.143%	-2.143%	1.01	8.70	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.46	112.74	0.643%	-1.220%	-2.987%	-2.987%	1.44	11.31	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.94	97.11	0.852%	-1.912%			1.85	17.11	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.96	97.68	1.312%	-1.792%	-9.459%	-9.459%	2.06	21.55	21.12