

# Irish Stock Exchange Daily Bond Index Report

Tuesday 28 March, 2017

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## Bond Indices Performance

Index	Close Value 28-Mar-2017	Previous Close Value 27-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.15	116.07	0.073%	-0.92%	-2.24%	-2.24%	16.15%	6.14	6.08	0.97
All Bond Index (Return)	199.93	199.77	0.081%	-0.65%	-1.37%	-1.37%	99.93%	6.14	6.08	0.97
Under 3 Bond Index (Clean)	88.23	88.23	0.001%	-0.54%	-1.53%	-1.53%	-11.77%	1.68	1.69	-0.37
Under 3 Bond Index (Return)	143.08	143.07	0.013%	-0.18%	-0.43%	-0.43%	43.08%	1.68	1.69	-0.37
Under 5 Bond Index (Clean)	101.41	101.37	0.039%	-0.64%	-1.60%	-1.60%	1.41%	2.52	2.52	-0.21
Under 5 Bond Index (Return)	168.43	168.34	0.049%	-0.33%	-0.59%	-0.59%	68.43%	2.52	2.52	-0.21
Under 10 Bond Index (Clean)	112.27	112.20	0.070%	-0.79%	-1.76%	-1.76%	12.27%	4.24	4.23	0.37
Under 10 Bond Index (Return)	188.87	188.72	0.079%	-0.50%	-0.88%	-0.88%	88.87%	4.24	4.23	0.37
5 Plus Bond Index (Clean)	129.02	128.88	0.108%	-1.03%	-2.74%	-2.74%	29.02%	9.84	9.72	1.28
5 Plus Bond Index (Return)	224.18	223.92	0.114%	-0.80%	-1.98%	-1.98%	124.18%	9.84	9.72	1.28
10 Plus Bond Index (Clean)	134.51	134.39	0.089%	-1.58%	-5.21%	-5.21%	34.51%	15.66	15.38	1.79
10 Plus Bond Index (Return)	243.84	243.61	0.093%	-1.41%	-4.35%	-4.35%	143.84%	15.66	15.38	1.79

## 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	103.38	2.43	161	105.81	0.00	6,227	6,438	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.69	1.99	161	109.67	0.00	8,948	9,636	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.59	3.41	283	114.00	0.00	7,578	8,380	8638
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.98	2.60	161	118.58	0.00	6,461	7,493	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.42	4.24	344	118.66	0.00	11,266	12,891	13369
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.52	2.21	161	120.72	0.00	8,078	9,573	9751
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.70	0.03	13	103.73	0.00	6,328	6,562	6564
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.45	0.09	8	121.53	0.00	5,676	6,893	6898
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.70	0.09	10	119.80	0.00	8,031	9,613	9621
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.83	0.22	15	136.05	0.00	11,390	15,471	15496
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.02	0.87	317	100.89	0.00	8,355	8,357	8430
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.49	2.08	317	113.57	0.00	8,882	9,902	10087
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.58	0.35	76	97.93	0.00	4,000	3,903	3917
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.90	0.21	38	99.11	0.00	6,539	6,467	6481



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Mar-2017	Previous Index Price 27-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	103.38	103.39	-0.010%	-0.422%	-1.390%	-1.390%	-0.58	0.55	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.69	107.69	-0.005%	-0.467%	-1.338%	-1.338%	-0.42	1.51	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.59	110.58	0.005%	-0.560%	-1.548%	-1.548%	-0.34	2.10	2.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.98	115.97	0.014%	-0.696%	-1.857%	-1.857%	-0.32	2.40	2.41
IE0034074488	3407448	4.5 Treas Bnd 2020	114.42	114.34	0.068%	-0.852%	-1.731%	-1.731%	-0.21	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.52	118.45	0.053%	-1.030%	-1.996%	-1.996%	-0.19	3.30	3.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.54	0.152%	-0.677%	-1.148%	-1.148%	0.05	4.88	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.45	121.29	0.131%	-0.886%	-1.913%	-1.913%	0.28	5.49	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.70	119.52	0.152%	-0.847%	-1.672%	-1.672%	0.51	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.83	135.68	0.105%	-0.977%	-2.173%	-2.173%	0.74	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.02	99.94	0.088%	-1.095%	-2.304%	-2.304%	1.00	8.69	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.49	111.39	0.092%	-1.307%	-3.433%	-3.433%	1.43	11.31	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.58	97.59	-0.008%	-2.050%			1.85	17.10	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.90	98.76	0.144%	-1.799%	-8.059%	-8.059%	2.05	21.56	21.12

Return Price Performance			Index Price 28-Mar-2017	Previous Index Price 27-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	105.81	105.80	0.005%	-0.015%	-0.124%	-0.124%	-0.58	0.55	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.66	0.006%	-0.146%	-0.341%	-0.341%	-0.42	1.51	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.00	113.98	0.017%	-0.249%	-0.591%	-0.591%	-0.34	2.10	2.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.58	118.55	0.027%	-0.304%	-0.647%	-0.647%	-0.32	2.40	2.41
IE0034074488	3407448	4.5 Treas Bnd 2020	118.66	118.57	0.076%	-0.535%	-0.778%	-0.778%	-0.21	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.72	120.65	0.063%	-0.700%	-0.992%	-0.992%	-0.19	3.30	3.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.57	0.154%	-1.375%	-1.717%	-1.717%	0.05	4.88	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.53	121.36	0.139%	-3.713%	-4.200%	-4.200%	0.28	5.49	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.80	119.60	0.160%	-3.357%	-3.710%	-3.710%	0.51	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.05	135.89	0.116%	-4.443%	-4.970%	-4.970%	0.74	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.89	100.80	0.089%	-1.012%	-2.056%	-2.056%	1.00	8.69	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	113.46	0.095%	-1.126%	-2.894%	-2.894%	1.43	11.31	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.93	97.94	-0.003%	-1.915%			1.85	17.10	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.11	98.96	0.149%	-1.646%	-9.325%	-9.325%	2.05	21.56	21.12