

Irish Stock Exchange Daily Bond Index Report



Wednesday 29 March, 2017

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Bond Indices Performance

Index	Close Value 29-Mar-2017	Previous Close Value 28-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.43	116.15	0.237%	-0.68%	-2.01%	-2.01%	16.43%	6.15	6.09	0.93
All Bond Index (Return)	200.42	199.93	0.243%	-0.41%	-1.13%	-1.13%	100.42%	6.15	6.09	0.93
Under 3 Bond Index (Clean)	88.29	88.23	0.063%	-0.47%	-1.46%	-1.46%	-11.71%	1.68	1.69	-0.42
Under 3 Bond Index (Return)	143.19	143.08	0.075%	-0.11%	-0.36%	-0.36%	43.19%	1.68	1.69	-0.42
Under 5 Bond Index (Clean)	101.52	101.41	0.115%	-0.53%	-1.49%	-1.49%	1.52%	2.52	2.52	-0.26
Under 5 Bond Index (Return)	168.64	168.43	0.124%	-0.21%	-0.46%	-0.46%	68.64%	2.52	2.52	-0.26
Under 10 Bond Index (Clean)	112.47	112.27	0.177%	-0.62%	-1.58%	-1.58%	12.47%	4.24	4.23	0.33
Under 10 Bond Index (Return)	189.22	188.87	0.184%	-0.32%	-0.70%	-0.70%	89.22%	4.24	4.23	0.33
5 Plus Bond Index (Clean)	129.49	129.02	0.359%	-0.68%	-2.39%	-2.39%	29.49%	9.85	9.73	1.25
5 Plus Bond Index (Return)	225.00	224.18	0.364%	-0.43%	-1.62%	-1.62%	125.00%	9.85	9.73	1.25
10 Plus Bond Index (Clean)	135.23	134.51	0.535%	-1.05%	-4.70%	-4.70%	35.23%	15.67	15.40	1.76
10 Plus Bond Index (Return)	245.15	243.84	0.535%	-0.88%	-3.84%	-3.84%	145.15%	15.67	15.40	1.76

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	103.37	2.44	162	105.81	0.00	6,227	6,437	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.72	2.00	162	109.71	0.00	8,948	9,638	9817
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.71	3.42	284	114.13	0.00	7,578	8,389	8648
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.13	2.62	162	118.75	0.00	6,461	7,503	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.60	4.25	345	118.85	0.00	11,266	12,911	13390
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.72	2.22	162	120.94	0.00	8,078	9,590	9769
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.92	0.03	14	103.95	0.00	6,328	6,576	6578
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.73	0.10	9	121.83	0.00	5,676	6,909	6915
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.00	0.10	11	120.10	0.00	8,031	9,637	9645
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.19	0.24	16	136.43	0.00	11,390	15,512	15539
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.35	0.87	318	101.23	0.00	8,355	8,385	8457
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.03	2.09	318	114.12	0.00	8,882	9,950	10135
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.02	0.36	77	98.38	0.00	4,000	3,921	3935
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.56	0.21	39	99.77	0.00	6,539	6,510	6524

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Bond Index Constituent

Clean Price Performance			Index Price 29-Mar-2017	Previous Index Price 28-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	103.37	103.38	-0.013%	-0.434%	-1.402%	-1.402%	-0.59	0.55	0.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.72	107.69	0.028%	-0.439%	-1.310%	-1.310%	-0.45	1.51	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.71	110.59	0.108%	-0.453%	-1.442%	-1.442%	-0.40	2.10	2.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.13	115.98	0.127%	-0.570%	-1.732%	-1.732%	-0.38	2.40	2.41
IE0034074488	3407448	4.5 Treas Bnd 2020	114.60	114.42	0.156%	-0.697%	-1.577%	-1.577%	-0.26	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.72	118.52	0.171%	-0.861%	-1.828%	-1.828%	-0.24	3.30	3.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.70	0.208%	-0.470%	-0.942%	-0.942%	0.01	4.88	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.73	121.45	0.234%	-0.655%	-1.683%	-1.683%	0.23	5.49	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.00	119.70	0.249%	-0.600%	-1.428%	-1.428%	0.47	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.19	135.83	0.267%	-0.712%	-1.912%	-1.912%	0.70	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.35	100.02	0.330%	-0.768%	-1.982%	-1.982%	0.96	8.69	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.03	111.49	0.483%	-0.831%	-2.967%	-2.967%	1.39	11.31	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.02	97.58	0.452%	-1.607%			1.82	17.11	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.56	98.90	0.665%	-1.146%	-7.447%	-7.447%	2.02	21.58	21.15

Return Price Performance			Index Price 29-Mar-2017	Previous Index Price 28-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	105.81	0.002%	-0.013%	-0.122%	-0.122%	-0.59	0.55	0.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.71	109.67	0.038%	-0.107%	-0.303%	-0.303%	-0.45	1.51	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	114.00	0.115%	-0.135%	-0.477%	-0.477%	-0.40	2.10	2.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.58	0.138%	-0.166%	-0.509%	-0.509%	-0.38	2.40	2.41
IE0034074488	3407448	4.5 Treas Bnd 2020	118.85	118.66	0.161%	-0.375%	-0.618%	-0.618%	-0.26	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.94	120.72	0.180%	-0.522%	-0.814%	-0.814%	-0.24	3.30	3.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	103.73	0.211%	-1.167%	-1.509%	-1.509%	0.01	4.88	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.83	121.53	0.243%	-3.480%	-3.967%	-3.967%	0.23	5.49	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.10	119.80	0.256%	-3.109%	-3.464%	-3.464%	0.47	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.43	136.05	0.278%	-4.178%	-4.706%	-4.706%	0.70	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.23	100.89	0.330%	-0.685%	-1.733%	-1.733%	0.96	8.69	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.12	113.57	0.480%	-0.651%	-2.428%	-2.428%	1.39	11.31	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.38	97.93	0.455%	-1.468%			1.82	17.11	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.77	99.11	0.670%	-0.987%	-8.717%	-8.717%	2.02	21.58	21.15