

Irish Stock Exchange Daily Bond Index Report

Thursday 30 March, 2017

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Bond Indices Performance

Index	Close Value 30-Mar-2017	Previous Close Value 29-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.36	116.43	-0.058%	-0.74%	-2.07%	-2.07%	16.36%	6.14	6.08	0.94
All Bond Index (Return)	200.32	200.42	-0.048%	-0.45%	-1.18%	-1.18%	100.32%	6.14	6.08	0.94
Under 3 Bond Index (Clean)	88.23	88.29	-0.066%	-0.54%	-1.53%	-1.53%	-11.77%	1.67	1.68	-0.40
Under 3 Bond Index (Return)	143.12	143.19	-0.052%	-0.16%	-0.41%	-0.41%	43.12%	1.67	1.68	-0.40
Under 5 Bond Index (Clean)	101.45	101.52	-0.067%	-0.59%	-1.56%	-1.56%	1.45%	2.51	2.51	-0.24
Under 5 Bond Index (Return)	168.54	168.64	-0.055%	-0.26%	-0.52%	-0.52%	68.54%	2.51	2.51	-0.24
Under 10 Bond Index (Clean)	112.41	112.47	-0.053%	-0.67%	-1.63%	-1.63%	12.41%	4.23	4.22	0.33
Under 10 Bond Index (Return)	189.14	189.22	-0.043%	-0.36%	-0.74%	-0.74%	89.14%	4.23	4.22	0.33
5 Plus Bond Index (Clean)	129.42	129.49	-0.048%	-0.72%	-2.44%	-2.44%	29.42%	9.84	9.72	1.25
5 Plus Bond Index (Return)	224.90	225.00	-0.040%	-0.47%	-1.66%	-1.66%	124.90%	9.84	9.72	1.25
10 Plus Bond Index (Clean)	135.13	135.23	-0.078%	-1.13%	-4.77%	-4.77%	35.13%	15.66	15.39	1.76
10 Plus Bond Index (Return)	244.97	245.15	-0.072%	-0.95%	-3.91%	-3.91%	144.97%	15.66	15.39	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	103.29	2.46	163	105.74	0.00	6,227	6,432	6585
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.65	2.01	163	109.66	0.00	8,948	9,633	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.66	3.44	285	114.10	0.00	7,578	8,385	8646
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.03	2.64	163	118.66	0.00	6,461	7,496	7667
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.52	4.27	346	118.79	0.00	11,266	12,902	13383
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.62	2.23	163	120.85	0.00	8,078	9,581	9762
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.86	0.03	15	103.90	0.00	6,328	6,572	6574
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.66	0.11	10	121.77	0.00	5,676	6,906	6912
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.96	0.11	12	120.07	0.00	8,031	9,634	9643
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.14	0.25	17	136.39	0.00	11,390	15,506	15535
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.36	0.87	319	101.23	0.00	8,355	8,385	8458
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.94	2.10	319	114.04	0.00	8,882	9,942	10128
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.94	0.36	78	98.30	0.00	4,000	3,918	3932
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.48	0.22	40	99.70	0.00	6,539	6,505	6519

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Bond Index Constituent

Clean Price Performance			Index Price 30-Mar-2017	Previous Index Price 29-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	103.29	103.37	-0.082%	-0.516%	-1.483%	-1.483%	-0.52	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.65	107.72	-0.059%	-0.498%	-1.369%	-1.369%	-0.43	1.50	1.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.66	110.71	-0.039%	-0.492%	-1.481%	-1.481%	-0.40	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.03	116.13	-0.089%	-0.658%	-1.819%	-1.819%	-0.36	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	114.52	114.60	-0.065%	-0.762%	-1.641%	-1.641%	-0.25	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.62	118.72	-0.087%	-0.947%	-1.914%	-1.914%	-0.23	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.92	-0.053%	-0.523%	-0.994%	-0.994%	0.02	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.66	121.73	-0.055%	-0.709%	-1.737%	-1.737%	0.24	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.96	120.00	-0.037%	-0.636%	-1.464%	-1.464%	0.48	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.14	136.19	-0.039%	-0.751%	-1.950%	-1.950%	0.71	6.86	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.36	100.35	0.002%	-0.766%	-1.980%	-1.980%	0.96	8.68	8.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.94	112.03	-0.075%	-0.906%	-3.039%	-3.039%	1.40	11.31	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.94	98.02	-0.082%	-1.687%			1.82	17.10	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.48	99.56	-0.081%	-1.226%	-7.523%	-7.523%	2.03	21.57	21.14

Return Price Performance			Index Price 30-Mar-2017	Previous Index Price 29-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	105.74	105.81	-0.066%	-0.079%	-0.188%	-0.188%	-0.52	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.71	-0.046%	-0.154%	-0.349%	-0.349%	-0.43	1.50	1.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.13	-0.027%	-0.162%	-0.504%	-0.504%	-0.40	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.66	118.75	-0.073%	-0.239%	-0.582%	-0.582%	-0.36	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.79	118.85	-0.052%	-0.427%	-0.670%	-0.670%	-0.25	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.85	120.94	-0.074%	-0.595%	-0.887%	-0.887%	-0.23	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.90	103.95	-0.051%	-1.217%	-1.560%	-1.560%	0.02	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.77	121.83	-0.046%	-3.524%	-4.012%	-4.012%	0.24	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.07	120.10	-0.028%	-3.137%	-3.491%	-3.491%	0.48	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.39	136.43	-0.028%	-4.204%	-4.732%	-4.732%	0.71	6.86	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.23	101.23	0.005%	-0.680%	-1.728%	-1.728%	0.96	8.68	8.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.04	114.12	-0.067%	-0.718%	-2.494%	-2.494%	1.40	11.31	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.30	98.38	-0.077%	-1.544%			1.82	17.10	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.70	99.77	-0.076%	-1.063%	-8.787%	-8.787%	2.03	21.57	21.14