

Irish Stock Exchange Daily Bond Index Report

Friday 31 March, 2017

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Bond Indices Performance

Index	Close Value 31-Mar-2017	Previous Close Value 30-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.20	116.36	-0.132%	-0.87%	-2.20%	-2.20%	16.20%	6.13	6.07	0.96
All Bond Index (Return)	200.08	200.32	-0.122%	-0.57%	-1.30%	-1.30%	100.08%	6.13	6.07	0.96
Under 3 Bond Index (Clean)	88.16	88.23	-0.077%	-0.61%	-1.60%	-1.60%	-11.84%	1.67	1.68	-0.37
Under 3 Bond Index (Return)	143.03	143.12	-0.064%	-0.22%	-0.47%	-0.47%	43.03%	1.67	1.68	-0.37
Under 5 Bond Index (Clean)	101.37	101.45	-0.081%	-0.67%	-1.64%	-1.64%	1.37%	2.51	2.51	-0.22
Under 5 Bond Index (Return)	168.43	168.54	-0.068%	-0.33%	-0.59%	-0.59%	68.43%	2.51	2.51	-0.22
Under 10 Bond Index (Clean)	112.31	112.41	-0.088%	-0.76%	-1.72%	-1.72%	12.31%	4.23	4.21	0.35
Under 10 Bond Index (Return)	188.99	189.14	-0.077%	-0.44%	-0.82%	-0.82%	88.99%	4.23	4.21	0.35
5 Plus Bond Index (Clean)	129.18	129.42	-0.185%	-0.91%	-2.62%	-2.62%	29.18%	9.83	9.71	1.27
5 Plus Bond Index (Return)	224.51	224.90	-0.177%	-0.65%	-1.84%	-1.84%	124.51%	9.83	9.71	1.27
10 Plus Bond Index (Clean)	134.65	135.13	-0.354%	-1.48%	-5.11%	-5.11%	34.65%	15.64	15.37	1.78
10 Plus Bond Index (Return)	244.12	244.97	-0.345%	-1.30%	-4.24%	-4.24%	144.12%	15.64	15.37	1.78

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	103.26	2.47	164	105.73	0.00	6,227	6,430	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.55	2.02	164	109.57	0.00	8,948	9,623	9804
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.54	3.45	286	113.99	0.00	7,578	8,376	8638
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.95	2.65	164	118.60	0.00	6,461	7,491	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.42	4.28	347	118.70	0.00	11,266	12,890	13372
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.51	2.25	164	120.76	0.00	8,078	9,573	9754
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.81	0.04	16	103.84	0.00	6,328	6,569	6571
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.59	0.12	11	121.71	0.00	5,676	6,901	6908
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.86	0.12	13	119.98	0.00	8,031	9,626	9635
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.99	0.27	18	136.26	0.00	11,390	15,490	15520
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.22	0.88	320	101.10	0.00	8,355	8,373	8447
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.75	2.10	320	113.85	0.00	8,882	9,925	10112
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.61	0.37	79	97.98	0.00	4,000	3,904	3919
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.84	0.23	41	99.07	0.00	6,539	6,463	6478

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Bond Index Constituent

Clean Price Performance			Index Price 31-Mar-2017	Previous Index Price 30-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	103.26	103.29	-0.022%	-0.538%	-1.505%	-1.505%	-0.51	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.55	107.65	-0.097%	-0.594%	-1.464%	-1.464%	-0.38	1.50	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.54	110.66	-0.108%	-0.599%	-1.586%	-1.586%	-0.35	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.95	116.03	-0.067%	-0.725%	-1.885%	-1.885%	-0.34	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	114.42	114.52	-0.093%	-0.854%	-1.733%	-1.733%	-0.22	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.51	118.62	-0.090%	-1.036%	-2.002%	-2.002%	-0.20	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	103.86	-0.055%	-0.578%	-1.049%	-1.049%	0.03	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.59	121.66	-0.061%	-0.770%	-1.797%	-1.797%	0.25	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.86	119.96	-0.082%	-0.717%	-1.544%	-1.544%	0.49	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.99	136.14	-0.107%	-0.857%	-2.055%	-2.055%	0.72	6.85	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.22	100.36	-0.137%	-0.902%	-2.114%	-2.114%	0.98	8.68	8.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.75	111.94	-0.175%	-1.079%	-3.209%	-3.209%	1.41	11.30	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.61	97.94	-0.338%	-2.020%			1.84	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.84	99.48	-0.637%	-1.856%	-8.112%	-8.112%	2.06	21.54	21.11

Return Price Performance			Index Price 31-Mar-2017	Previous Index Price 30-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	105.73	105.74	-0.008%	-0.087%	-0.195%	-0.195%	-0.51	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.66	-0.084%	-0.238%	-0.433%	-0.433%	-0.38	1.50	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.99	114.10	-0.094%	-0.256%	-0.597%	-0.597%	-0.35	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.60	118.66	-0.052%	-0.291%	-0.634%	-0.634%	-0.34	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.70	118.79	-0.080%	-0.506%	-0.749%	-0.749%	-0.22	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.76	120.85	-0.077%	-0.671%	-0.963%	-0.963%	-0.20	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.90	-0.053%	-1.269%	-1.612%	-1.612%	0.03	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.71	121.77	-0.052%	-3.574%	-4.061%	-4.061%	0.25	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.98	120.07	-0.074%	-3.208%	-3.562%	-3.562%	0.49	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.26	136.39	-0.097%	-4.297%	-4.825%	-4.825%	0.72	6.85	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.10	101.23	-0.132%	-0.811%	-1.858%	-1.858%	0.98	8.68	8.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.85	114.04	-0.167%	-0.884%	-2.657%	-2.657%	1.41	11.30	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.98	98.30	-0.332%	-1.871%			1.84	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.07	99.70	-0.630%	-1.686%	-9.361%	-9.361%	2.06	21.54	21.11