

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 March, 2017

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Bond Indices Performance

Index	Close Value 08-Mar-2017	Previous Close Value 07-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.91	116.39	-0.406%	-1.12%	-2.44%	-2.44%	15.91%	6.02	5.96	1.00
All Bond Index (Return)	199.17	199.94	-0.389%	-1.03%	-1.75%	-1.75%	99.17%	6.02	5.96	1.00
Under 3 Bond Index (Clean)	88.55	88.63	-0.089%	-0.17%	-1.17%	-1.17%	-11.45%	1.74	1.75	-0.42
Under 3 Bond Index (Return)	143.24	143.35	-0.075%	-0.07%	-0.32%	-0.32%	43.24%	1.74	1.75	-0.42
Under 5 Bond Index (Clean)	101.77	101.91	-0.135%	-0.29%	-1.25%	-1.25%	1.77%	2.30	2.30	-0.34
Under 5 Bond Index (Return)	168.67	168.87	-0.121%	-0.19%	-0.44%	-0.44%	68.67%	2.30	2.30	-0.34
Under 10 Bond Index (Clean)	112.40	112.73	-0.293%	-0.68%	-1.65%	-1.65%	12.40%	4.20	4.19	0.37
Under 10 Bond Index (Return)	188.70	189.23	-0.276%	-0.59%	-0.97%	-0.97%	88.70%	4.20	4.19	0.37
5 Plus Bond Index (Clean)	128.01	128.83	-0.631%	-1.80%	-3.50%	-3.50%	28.01%	9.13	9.02	1.28
5 Plus Bond Index (Return)	222.10	223.47	-0.611%	-1.72%	-2.89%	-2.89%	122.10%	9.13	9.02	1.28
10 Plus Bond Index (Clean)	132.14	133.46	-0.986%	-3.31%	-6.88%	-6.88%	32.14%	15.51	15.22	1.89
10 Plus Bond Index (Return)	239.32	241.66	-0.970%	-3.24%	-6.12%	-6.12%	139.32%	15.51	15.22	1.89

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	103.73	2.13	141	105.85	0.00	6,227	6,459	6592
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.00	1.74	141	109.73	0.00	8,948	9,663	9819
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.10	3.17	263	114.27	0.00	7,582	8,424	8664
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.42	2.28	141	118.70	0.00	6,465	7,527	7674
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.97	4.00	324	118.97	0.00	11,269	12,956	13406
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.09	1.93	141	121.03	0.00	8,082	9,625	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.71	0.79	358	104.49	0.00	6,328	6,562	6612
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.48	3.77	353	125.25	0.00	5,660	6,876	7089
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.38	3.31	355	122.69	0.00	8,031	9,587	9853
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.50	5.33	360	140.83	0.00	11,390	15,434	16041
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.37	0.81	297	100.19	0.00	7,505	7,458	7519
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.53	1.95	297	112.48	0.00	8,882	9,817	9990
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.75	0.26	56	96.01	0.00	4,000	3,830	3840
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.86	0.10	18	95.96	0.00	6,139	5,885	5891

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Bond Index Constituent

Clean Price Performance			Index Price 08-Mar-2017	Previous Index Price 07-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	103.73	103.75	-0.018%	-0.092%	-1.063%	-1.063%	-0.59	0.61	0.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.00	108.05	-0.052%	-0.180%	-1.054%	-1.054%	-0.44	1.57	1.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.10	111.19	-0.081%	-0.099%	-1.091%	-1.091%	-0.45	2.16	2.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.42	116.66	-0.205%	-0.324%	-1.488%	-1.488%	-0.35	2.46	2.47
IE0034074488	3407448	4.5 Treas Bnd 2020	114.97	115.18	-0.178%	-0.372%	-1.255%	-1.255%	-0.29	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.09	119.38	-0.236%	-0.548%	-1.518%	-1.518%	-0.26	3.36	3.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.71	104.05	-0.330%	-0.669%	-1.140%	-1.140%	0.06	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.48	121.97	-0.407%	-0.863%	-1.889%	-1.889%	0.30	5.38	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.38	119.97	-0.494%	-1.113%	-1.937%	-1.937%	0.58	6.26	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.50	136.18	-0.494%	-1.212%	-2.406%	-2.406%	0.81	6.65	6.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.37	100.00	-0.628%	-1.740%	-2.942%	-2.942%	1.07	8.75	8.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.53	111.37	-0.754%	-2.157%	-4.264%	-4.264%	1.51	11.36	11.19
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.75	96.82	-1.107%	-3.885%			1.96	17.12	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.86	97.11	-1.291%	-4.819%	-10.886%	-10.886%	2.20	21.49	21.03

Return Price Performance			Index Price 08-Mar-2017	Previous Index Price 07-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	105.85	105.86	-0.004%	0.025%	-0.084%	-0.084%	-0.59	0.61	0.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.73	109.78	-0.040%	-0.088%	-0.284%	-0.284%	-0.44	1.57	1.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.35	-0.068%	-0.012%	-0.355%	-0.355%	-0.45	2.16	2.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	118.92	-0.188%	-0.209%	-0.553%	-0.553%	-0.35	2.46	2.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.97	119.16	-0.161%	-0.277%	-0.520%	-0.520%	-0.29	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.03	121.29	-0.221%	-0.449%	-0.741%	-0.741%	-0.26	3.36	3.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	104.83	-0.324%	-0.647%	-0.992%	-0.992%	0.06	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.25	125.73	-0.387%	-0.769%	-1.271%	-1.271%	0.30	5.38	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.69	123.27	-0.474%	-1.024%	-1.386%	-1.386%	0.58	6.26	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.83	141.49	-0.465%	-1.085%	-1.630%	-1.630%	0.81	6.65	6.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.19	100.81	-0.620%	-1.705%	-2.742%	-2.742%	1.07	8.75	8.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.48	113.31	-0.735%	-2.075%	-3.827%	-3.827%	1.51	11.36	11.19
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.01	97.08	-1.099%	-3.839%			1.96	17.12	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.96	97.21	-1.284%	-4.772%	-12.207%	-12.207%	2.20	21.49	21.03