

Irish Stock Exchange Daily Bond Index Report



Monday 13 March, 2017

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Bond Indices Performance

Index	Close Value 13-Mar-2017	Previous Close Value 10-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.49	115.47	0.020%	-1.48%	-2.80%	-2.80%	15.49%	6.10	6.04	1.07
All Bond Index (Return)	198.54	198.45	0.046%	-1.34%	-2.06%	-2.06%	98.54%	6.10	6.04	1.07
Under 3 Bond Index (Clean)	88.41	88.46	-0.063%	-0.34%	-1.33%	-1.33%	-11.59%	1.73	1.73	-0.37
Under 3 Bond Index (Return)	143.10	143.14	-0.026%	-0.17%	-0.42%	-0.42%	43.10%	1.73	1.73	-0.37
Under 5 Bond Index (Clean)	101.52	101.61	-0.082%	-0.53%	-1.49%	-1.49%	1.52%	2.28	2.29	-0.27
Under 5 Bond Index (Return)	168.37	168.44	-0.046%	-0.37%	-0.62%	-0.62%	68.37%	2.28	2.29	-0.27
Under 10 Bond Index (Clean)	112.00	112.11	-0.095%	-1.03%	-2.00%	-2.00%	12.00%	4.26	4.25	0.46
Under 10 Bond Index (Return)	188.14	188.26	-0.065%	-0.89%	-1.27%	-1.27%	88.14%	4.26	4.25	0.46
5 Plus Bond Index (Clean)	127.41	127.28	0.104%	-2.27%	-3.95%	-3.95%	27.41%	9.25	9.13	1.34
5 Plus Bond Index (Return)	221.15	220.88	0.121%	-2.14%	-3.31%	-3.31%	121.15%	9.25	9.13	1.34
10 Plus Bond Index (Clean)	131.58	130.78	0.612%	-3.73%	-7.27%	-7.27%	31.58%	15.62	15.32	1.93
10 Plus Bond Index (Return)	238.37	236.90	0.624%	-3.62%	-6.50%	-6.50%	138.37%	15.62	15.32	1.93

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	103.63	2.20	146	105.83	0.00	6,227	6,453	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.85	1.80	146	109.65	0.00	8,948	9,650	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.88	3.23	268	114.11	0.00	7,573	8,407	8652
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.17	2.36	146	118.53	0.00	6,461	7,510	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.62	4.06	329	118.68	0.00	11,266	12,916	13373
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.60	2.00	146	120.60	0.00	8,078	9,585	9747
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.80	363	104.18	0.00	6,328	6,542	6592
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.01	3.83	358	124.83	0.00	5,660	6,849	7066
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.83	3.35	360	122.18	0.00	8,031	9,543	9812
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.69	0.00	0	134.69	5.40	11,390	15,342	15957
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.85	0.83	302	99.68	0.00	8,355	8,259	8328
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.74	1.99	302	111.72	0.00	8,882	9,746	9923
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.45	0.28	61	95.73	0.00	4,000	3,818	3829
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.81	0.13	23	95.94	0.00	6,539	6,265	6273

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 13-Mar-2017	Previous Index Price 10-Mar-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.63	103.66	-0.031%	-0.188%	-1.158%	-1.158%	-0.57	0.59	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.85	107.92	-0.064%	-0.318%	-1.190%	-1.190%	-0.39	1.55	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.88	110.97	-0.085%	-0.300%	-1.291%	-1.291%	-0.38	2.14	2.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.17	116.25	-0.068%	-0.537%	-1.699%	-1.699%	-0.30	2.45	2.45
IE0034074488	3407448	4.5 Treas Bnd 2020	114.62	114.72	-0.085%	-0.678%	-1.558%	-1.558%	-0.21	2.87	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.60	118.77	-0.141%	-0.960%	-1.927%	-1.927%	-0.16	3.35	3.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.52	-0.134%	-0.982%	-1.451%	-1.451%	0.12	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.01	121.17	-0.130%	-1.245%	-2.268%	-2.268%	0.36	5.36	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.83	118.97	-0.122%	-1.570%	-2.390%	-2.390%	0.64	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.69	134.85	-0.120%	-1.805%	-2.991%	-2.991%	0.89	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.85	98.90	-0.052%	-2.257%	-3.453%	-3.453%	1.13	8.73	8.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.74	109.49	0.230%	-2.856%	-4.948%	-4.948%	1.58	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.45	94.86	0.626%	-4.186%			1.98	17.10	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.81	94.67	1.205%	-4.866%	-10.931%	-10.931%	2.20	21.48	21.01

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 13-Mar-2017	Previous Index Price 10-Mar-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.83	105.81	0.012%	0.001%	-0.108%	-0.108%	-0.57	0.59	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.68	-0.029%	-0.168%	-0.363%	-0.363%	-0.39	1.55	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.11	114.16	-0.051%	-0.155%	-0.497%	-0.497%	-0.38	2.14	2.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.53	118.56	-0.026%	-0.351%	-0.694%	-0.694%	-0.30	2.45	2.45
IE0034074488	3407448	4.5 Treas Bnd 2020	118.68	118.74	-0.051%	-0.521%	-0.764%	-0.764%	-0.21	2.87	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.60	120.73	-0.104%	-0.800%	-1.091%	-1.091%	-0.16	3.35	3.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.18	104.31	-0.127%	-0.947%	-1.290%	-1.290%	0.12	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.83	124.96	-0.101%	-1.099%	-1.599%	-1.599%	0.36	5.36	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.18	122.30	-0.096%	-1.431%	-1.792%	-1.792%	0.64	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.69	140.21	-3.936%	-5.397%	-5.918%	-5.918%	0.89	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.68	99.72	-0.043%	-2.206%	-3.238%	-3.238%	1.13	8.73	8.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.72	111.45	0.244%	-2.734%	-4.473%	-4.473%	1.58	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.73	95.13	0.639%	-4.116%			1.98	17.10	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.94	94.78	1.221%	-4.793%	-12.226%	-12.226%	2.20	21.48	21.01