

Irish Stock Exchange Daily Bond Index Report

Monday 6 March, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 06-Mar-2017	Previous Close Value 03-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.27	116.35	-0.070%	-0.82%	-2.15%	-2.15%	16.27%	6.04	5.99	0.96
All Bond Index (Return)	199.73	199.81	-0.042%	-0.75%	-1.47%	-1.47%	99.73%	6.04	5.99	0.96
Under 3 Bond Index (Clean)	88.60	88.57	0.033%	-0.12%	-1.11%	-1.11%	-11.40%	1.75	1.75	-0.44
Under 3 Bond Index (Return)	143.28	143.18	0.068%	-0.05%	-0.30%	-0.30%	43.28%	1.75	1.75	-0.44
Under 5 Bond Index (Clean)	101.88	101.86	0.024%	-0.17%	-1.14%	-1.14%	1.88%	2.30	2.31	-0.38
Under 5 Bond Index (Return)	168.82	168.72	0.058%	-0.10%	-0.36%	-0.36%	68.82%	2.30	2.31	-0.38
Under 10 Bond Index (Clean)	112.60	112.63	-0.020%	-0.50%	-1.47%	-1.47%	12.60%	4.21	4.20	0.33
Under 10 Bond Index (Return)	189.01	188.99	0.010%	-0.43%	-0.81%	-0.81%	89.01%	4.21	4.20	0.33
5 Plus Bond Index (Clean)	128.61	128.80	-0.148%	-1.35%	-3.05%	-3.05%	28.61%	9.17	9.05	1.24
5 Plus Bond Index (Return)	223.08	223.36	-0.124%	-1.28%	-2.46%	-2.46%	123.08%	9.17	9.05	1.24
10 Plus Bond Index (Clean)	133.37	133.81	-0.325%	-2.41%	-6.01%	-6.01%	33.37%	15.55	15.27	1.83
10 Plus Bond Index (Return)	241.50	242.24	-0.305%	-2.36%	-5.27%	-5.27%	141.50%	15.55	15.27	1.83

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	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	103.73	2.10	139	105.83	0.00	6,227	6,460	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.04	1.71	139	109.75	0.00	8,948	9,668	9821
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.09	3.15	261	114.24	0.00	7,582	8,423	8661
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.63	2.25	139	118.87	0.00	6,465	7,540	7685
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.17	3.97	322	119.14	0.00	11,269	12,978	13425
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.38	1.90	139	121.29	0.00	8,082	9,648	9802
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.93	0.78	356	104.71	0.00	6,328	6,576	6625
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.80	3.75	351	125.55	0.00	5,660	6,894	7106
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.73	3.29	353	123.02	0.00	8,031	9,616	9880
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.85	5.30	358	141.14	0.00	11,390	15,473	16077
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.68	0.81	295	100.48	0.00	7,505	7,481	7541
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.13	1.94	295	113.07	0.00	8,882	9,870	10042
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.80	0.25	54	97.05	0.00	4,000	3,872	3882
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.27	0.09	16	97.36	0.00	6,139	5,972	5977

Irish Stock Exchange Daily Bond Index Report

Monday 6 March, 2017

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 06-Mar-2017	Previous Index Price 03-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	103.73	0.001%	-0.086%	-1.057%	-1.057%	-0.55	0.61	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.04	108.03	0.014%	-0.139%	-1.012%	-1.012%	-0.45	1.57	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.09	111.03	0.050%	-0.107%	-1.099%	-1.099%	-0.43	2.16	2.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.63	116.55	0.063%	-0.144%	-1.311%	-1.311%	-0.41	2.46	2.47
IE0034074488	3407448	4.5 Treas Bnd 2020	115.17	115.13	0.030%	-0.205%	-1.090%	-1.090%	-0.34	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.38	119.40	-0.014%	-0.307%	-1.280%	-1.280%	-0.32	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.93	103.91	0.015%	-0.463%	-0.934%	-0.934%	0.02	4.91	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.80	121.81	-0.009%	-0.599%	-1.628%	-1.628%	0.25	5.38	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.73	119.78	-0.041%	-0.821%	-1.647%	-1.647%	0.53	6.26	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.85	135.95	-0.073%	-0.962%	-2.159%	-2.159%	0.77	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.68	99.92	-0.239%	-1.439%	-2.644%	-2.644%	1.04	8.75	8.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.13	111.29	-0.142%	-1.625%	-3.744%	-3.744%	1.47	11.37	11.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.80	97.18	-0.394%	-2.836%			1.89	17.15	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.27	97.84	-0.581%	-3.413%	-9.570%	-9.570%	2.13	21.55	21.10

Return Price Performance			Index Price 06-Mar-2017	Previous Index Price 03-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	105.83	105.78	0.044%	0.002%	-0.107%	-0.107%	-0.55	0.61	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.70	0.047%	-0.069%	-0.264%	-0.264%	-0.45	1.57	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.24	114.14	0.081%	-0.041%	-0.384%	-0.384%	-0.43	2.16	2.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.87	118.75	0.104%	-0.060%	-0.404%	-0.404%	-0.41	2.46	2.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.14	119.07	0.060%	-0.137%	-0.380%	-0.380%	-0.34	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.26	0.020%	-0.235%	-0.528%	-0.528%	-0.32	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.71	104.68	0.021%	-0.447%	-0.792%	-0.792%	0.02	4.91	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.55	125.53	0.017%	-0.531%	-1.033%	-1.033%	0.25	5.38	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.02	123.04	-0.017%	-0.754%	-1.117%	-1.117%	0.53	6.26	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.14	141.20	-0.039%	-0.865%	-1.412%	-1.412%	0.77	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.48	100.72	-0.229%	-1.412%	-2.452%	-2.452%	1.04	8.75	8.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.07	113.21	-0.122%	-1.564%	-3.324%	-3.324%	1.47	11.37	11.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.05	97.42	-0.379%	-2.801%			1.89	17.15	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.36	97.91	-0.563%	-3.378%	-10.921%	-10.921%	2.13	21.55	21.10