

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 March, 2017

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Bond Indices Performance

Index	Close Value 07-Mar-2017	Previous Close Value 06-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.39	116.27	0.102%	-0.72%	-2.05%	-2.05%	16.39%	6.04	5.99	0.94
All Bond Index (Return)	199.94	199.73	0.109%	-0.64%	-1.37%	-1.37%	99.94%	6.04	5.99	0.94
Under 3 Bond Index (Clean)	88.63	88.60	0.035%	-0.09%	-1.08%	-1.08%	-11.37%	1.74	1.75	-0.47
Under 3 Bond Index (Return)	143.35	143.28	0.046%	0.00%	-0.25%	-0.25%	43.35%	1.74	1.75	-0.47
Under 5 Bond Index (Clean)	101.91	101.88	0.023%	-0.15%	-1.12%	-1.12%	1.91%	2.30	2.31	-0.39
Under 5 Bond Index (Return)	168.87	168.82	0.033%	-0.07%	-0.32%	-0.32%	68.87%	2.30	2.31	-0.39
Under 10 Bond Index (Clean)	112.73	112.60	0.110%	-0.39%	-1.36%	-1.36%	12.73%	4.21	4.20	0.31
Under 10 Bond Index (Return)	189.23	189.01	0.117%	-0.31%	-0.69%	-0.69%	89.23%	4.21	4.20	0.31
5 Plus Bond Index (Clean)	128.83	128.61	0.170%	-1.18%	-2.89%	-2.89%	28.83%	9.16	9.05	1.22
5 Plus Bond Index (Return)	223.47	223.08	0.173%	-1.11%	-2.29%	-2.29%	123.47%	9.16	9.05	1.22
10 Plus Bond Index (Clean)	133.46	133.37	0.063%	-2.35%	-5.95%	-5.95%	33.46%	15.54	15.27	1.83
10 Plus Bond Index (Return)	241.66	241.50	0.067%	-2.29%	-5.20%	-5.20%	141.66%	15.54	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	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	103.75	2.11	140	105.86	0.00	6,227	6,460	6592
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.05	1.73	140	109.78	0.00	8,948	9,668	9823
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.19	3.16	262	114.35	0.00	7,582	8,430	8670
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.66	2.26	140	118.92	0.00	6,465	7,542	7688
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.18	3.98	323	119.16	0.00	11,269	12,979	13428
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.38	1.92	140	121.29	0.00	8,082	9,648	9803
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.05	0.78	357	104.83	0.00	6,328	6,584	6634
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.97	3.76	352	125.73	0.00	5,660	6,904	7117
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.97	3.30	354	123.27	0.00	8,031	9,635	9900
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.18	5.31	359	141.49	0.00	11,390	15,511	16116
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.00	0.81	296	100.81	0.00	7,505	7,505	7566
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.37	1.95	296	113.31	0.00	8,882	9,891	10064
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.82	0.26	55	97.08	0.00	4,000	3,873	3883
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.11	0.09	17	97.21	0.00	6,139	5,962	5967

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Bond Index Constituent

Clean Price Performance			Index Price 07-Mar-2017	Previous Index Price 06-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	103.75	103.73	0.013%	-0.073%	-1.044%	-1.044%	-0.60	0.61	0.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.05	108.04	0.010%	-0.128%	-1.002%	-1.002%	-0.47	1.57	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.19	111.09	0.089%	-0.018%	-1.011%	-1.011%	-0.48	2.16	2.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.66	116.63	0.025%	-0.119%	-1.286%	-1.286%	-0.43	2.46	2.47
IE0034074488	3407448	4.5 Treas Bnd 2020	115.18	115.17	0.011%	-0.194%	-1.079%	-1.079%	-0.35	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.38	119.38	-0.005%	-0.312%	-1.285%	-1.285%	-0.33	3.36	3.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	103.93	0.122%	-0.341%	-0.813%	-0.813%	-0.01	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.97	121.80	0.143%	-0.457%	-1.488%	-1.488%	0.23	5.38	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	119.73	0.200%	-0.622%	-1.450%	-1.450%	0.50	6.26	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.18	135.85	0.243%	-0.722%	-1.921%	-1.921%	0.73	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.00	99.68	0.324%	-1.119%	-2.329%	-2.329%	1.00	8.75	8.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.37	111.13	0.215%	-1.414%	-3.537%	-3.537%	1.45	11.37	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.82	96.80	0.028%	-2.809%			1.89	17.15	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.11	97.27	-0.167%	-3.574%	-9.720%	-9.720%	2.14	21.55	21.09

Return Price Performance			Index Price 07-Mar-2017	Previous Index Price 06-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	105.86	105.83	0.026%	0.028%	-0.080%	-0.080%	-0.60	0.61	0.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.78	109.75	0.021%	-0.048%	-0.244%	-0.244%	-0.47	1.57	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.35	114.24	0.097%	0.056%	-0.287%	-0.287%	-0.48	2.16	2.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.92	118.87	0.038%	-0.022%	-0.366%	-0.366%	-0.43	2.46	2.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.16	119.14	0.021%	-0.116%	-0.360%	-0.360%	-0.35	2.88	2.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.29	0.007%	-0.229%	-0.522%	-0.522%	-0.33	3.36	3.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	104.71	0.123%	-0.324%	-0.670%	-0.670%	-0.01	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.73	125.55	0.147%	-0.384%	-0.888%	-0.888%	0.23	5.38	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.27	123.02	0.203%	-0.553%	-0.916%	-0.916%	0.50	6.26	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.49	141.14	0.244%	-0.623%	-1.171%	-1.171%	0.73	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.81	100.48	0.324%	-1.092%	-2.136%	-2.136%	1.00	8.75	8.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.31	113.07	0.217%	-1.350%	-3.115%	-3.115%	1.45	11.37	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.08	97.05	0.032%	-2.770%			1.89	17.15	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.21	97.36	-0.161%	-3.534%	-11.065%	-11.065%	2.14	21.55	21.09