

Irish Stock Exchange Daily Bond Index Report



Thursday 9 March, 2017

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Bond Indices Performance

Index	Close Value 09-Mar-2017	Previous Close Value 08-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.69	115.91	-0.195%	-1.31%	-2.63%	-2.63%	15.69%	6.03	5.97	1.03
All Bond Index (Return)	198.80	199.17	-0.182%	-1.21%	-1.93%	-1.93%	98.80%	6.03	5.97	1.03
Under 3 Bond Index (Clean)	88.52	88.55	-0.041%	-0.22%	-1.21%	-1.21%	-11.48%	1.73	1.74	-0.42
Under 3 Bond Index (Return)	143.20	143.24	-0.027%	-0.10%	-0.35%	-0.35%	43.20%	1.73	1.74	-0.42
Under 5 Bond Index (Clean)	101.70	101.77	-0.070%	-0.36%	-1.32%	-1.32%	1.70%	2.29	2.30	-0.33
Under 5 Bond Index (Return)	168.57	168.67	-0.056%	-0.24%	-0.50%	-0.50%	68.57%	2.29	2.30	-0.33
Under 10 Bond Index (Clean)	112.25	112.40	-0.130%	-0.81%	-1.78%	-1.78%	12.25%	4.23	4.22	0.40
Under 10 Bond Index (Return)	188.48	188.70	-0.117%	-0.71%	-1.09%	-1.09%	88.48%	4.23	4.22	0.40
5 Plus Bond Index (Clean)	127.63	128.01	-0.300%	-2.10%	-3.79%	-3.79%	27.63%	9.18	9.06	1.31
5 Plus Bond Index (Return)	221.46	222.10	-0.287%	-2.00%	-3.17%	-3.17%	121.46%	9.18	9.06	1.31
10 Plus Bond Index (Clean)	131.44	132.14	-0.532%	-3.83%	-7.37%	-7.37%	31.44%	15.49	15.19	1.93
10 Plus Bond Index (Return)	238.07	239.32	-0.522%	-3.74%	-6.61%	-6.61%	138.07%	15.49	15.19	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	103.67	2.14	142	105.81	0.00	6,227	6,456	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.99	1.75	142	109.74	0.00	8,948	9,663	9820
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.02	3.18	264	114.21	0.00	7,582	8,418	8659
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.36	2.30	142	118.66	0.00	6,465	7,523	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.86	4.01	325	118.87	0.00	11,269	12,944	13395
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.94	1.95	142	120.88	0.00	8,082	9,613	9770
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.64	0.79	359	104.42	0.00	6,328	6,558	6608
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.24	3.78	354	125.02	0.00	5,660	6,862	7076
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.15	3.32	356	122.46	0.00	8,031	9,569	9835
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.11	5.34	361	140.45	0.00	11,390	15,390	15998
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.23	0.82	298	100.04	0.00	8,355	7,447	7508
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.97	1.96	298	111.93	0.00	8,882	9,767	9941
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.24	0.27	57	95.50	0.00	4,000	3,809	3820
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.31	0.10	19	95.41	0.00	6,539	5,851	5857

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Mar-2017	Previous Index Price 08-Mar-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.67	103.73	-0.055%	-0.146%	-1.117%	-1.117%	-0.58	0.60	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.99	108.00	-0.004%	-0.184%	-1.057%	-1.057%	-0.46	1.56	1.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.02	111.10	-0.068%	-0.167%	-1.159%	-1.159%	-0.43	2.15	2.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.36	116.42	-0.045%	-0.368%	-1.532%	-1.532%	-0.35	2.45	2.46
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	114.97	-0.096%	-0.467%	-1.349%	-1.349%	-0.27	2.87	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.94	119.09	-0.130%	-0.677%	-1.646%	-1.646%	-0.23	3.35	3.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.71	-0.071%	-0.740%	-1.211%	-1.211%	0.07	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.24	121.48	-0.193%	-1.054%	-2.079%	-2.079%	0.33	5.37	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.15	119.38	-0.196%	-1.307%	-2.129%	-2.129%	0.60	6.25	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.11	135.50	-0.289%	-1.498%	-2.688%	-2.688%	0.84	6.91	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.23	99.37	-0.147%	-1.885%	-3.084%	-3.084%	1.09	8.74	8.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.97	110.53	-0.505%	-2.651%	-4.748%	-4.748%	1.56	11.34	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.24	95.75	-0.536%	-4.400%			1.99	17.10	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.31	95.86	-0.576%	-5.367%	-11.399%	-11.399%	2.23	21.46	20.99

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Mar-2017	Previous Index Price 08-Mar-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.81	105.85	-0.040%	-0.015%	-0.124%	-0.124%	-0.58	0.60	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.74	109.73	0.008%	-0.080%	-0.275%	-0.275%	-0.46	1.56	1.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.27	-0.056%	-0.068%	-0.411%	-0.411%	-0.43	2.15	2.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.66	118.70	-0.030%	-0.240%	-0.583%	-0.583%	-0.35	2.45	2.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	118.97	-0.082%	-0.359%	-0.602%	-0.602%	-0.27	2.87	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.88	121.03	-0.117%	-0.566%	-0.858%	-0.858%	-0.23	3.35	3.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.42	104.49	-0.069%	-0.716%	-1.060%	-1.060%	0.07	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.02	125.25	-0.180%	-0.948%	-1.448%	-1.448%	0.33	5.37	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.46	122.69	-0.183%	-1.205%	-1.567%	-1.567%	0.60	6.25	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.45	140.83	-0.268%	-1.350%	-1.894%	-1.894%	0.84	6.91	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.04	100.19	-0.144%	-1.846%	-2.882%	-2.882%	1.09	8.74	8.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.93	112.48	-0.491%	-2.556%	-4.299%	-4.299%	1.56	11.34	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.50	96.01	-0.530%	-4.349%			1.99	17.10	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.41	95.96	-0.570%	-5.315%	-12.707%	-12.707%	2.23	21.46	20.99