

# Irish Stock Exchange Daily Bond Index Report

Friday 10 March, 2017

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## Bond Indices Performance

Index	Close Value 10-Mar-2017	Previous Close Value 09-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.47	115.69	-0.191%	-1.50%	-2.82%	-2.82%	15.47%	6.09	6.02	1.07
All Bond Index (Return)	198.45	198.80	-0.178%	-1.38%	-2.10%	-2.10%	98.45%	6.09	6.02	1.07
Under 3 Bond Index (Clean)	88.46	88.52	-0.060%	-0.28%	-1.27%	-1.27%	-11.54%	1.73	1.74	-0.40
Under 3 Bond Index (Return)	143.14	143.20	-0.046%	-0.15%	-0.40%	-0.40%	43.14%	1.73	1.74	-0.40
Under 5 Bond Index (Clean)	101.61	101.70	-0.090%	-0.45%	-1.41%	-1.41%	1.61%	2.28	2.29	-0.30
Under 5 Bond Index (Return)	168.44	168.57	-0.077%	-0.32%	-0.58%	-0.58%	68.44%	2.28	2.29	-0.30
Under 10 Bond Index (Clean)	112.11	112.25	-0.130%	-0.94%	-1.90%	-1.90%	12.11%	4.27	4.25	0.44
Under 10 Bond Index (Return)	188.26	188.48	-0.117%	-0.82%	-1.20%	-1.20%	88.26%	4.27	4.25	0.44
5 Plus Bond Index (Clean)	127.28	127.63	-0.273%	-2.37%	-4.05%	-4.05%	27.28%	9.23	9.10	1.35
5 Plus Bond Index (Return)	220.88	221.46	-0.261%	-2.25%	-3.42%	-3.42%	120.88%	9.23	9.10	1.35
10 Plus Bond Index (Clean)	130.78	131.44	-0.504%	-4.31%	-7.84%	-7.84%	30.78%	15.58	15.28	1.97
10 Plus Bond Index (Return)	236.90	238.07	-0.493%	-4.22%	-7.07%	-7.07%	136.90%	15.58	15.28	1.97

## 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	103.66	2.16	143	105.81	0.00	6,227	6,455	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.92	1.76	143	109.68	0.00	8,948	9,656	9814
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.97	3.20	265	114.16	0.00	7,582	8,414	8656
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.25	2.31	143	118.56	0.00	6,465	7,516	7665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.72	4.02	326	118.74	0.00	11,269	12,927	13380
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.77	1.96	143	120.73	0.00	8,082	9,599	9757
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.79	360	104.31	0.00	6,328	6,551	6601
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.17	3.79	355	124.96	0.00	5,660	6,858	7073
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.97	3.33	357	122.30	0.00	8,031	9,555	9822
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.85	5.36	362	140.21	0.00	11,390	15,360	15970
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.90	0.82	299	99.72	0.00	8,355	8,263	8331
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.49	1.97	299	111.45	0.00	8,882	9,724	9899
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.86	0.27	58	95.13	0.00	4,000	3,794	3805
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.67	0.11	20	94.78	0.00	6,539	6,190	6198



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Mar-2017	Previous Index Price 09-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	103.66	103.67	-0.011%	-0.157%	-1.127%	-1.127%	-0.59	0.60	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.92	107.99	-0.070%	-0.254%	-1.127%	-1.127%	-0.43	1.56	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.97	111.02	-0.049%	-0.216%	-1.207%	-1.207%	-0.41	2.15	2.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.25	116.36	-0.101%	-0.469%	-1.632%	-1.632%	-0.32	2.45	2.46
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.86	-0.127%	-0.594%	-1.475%	-1.475%	-0.23	2.87	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.77	118.94	-0.145%	-0.821%	-1.789%	-1.789%	-0.19	3.35	3.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.64	-0.109%	-0.849%	-1.318%	-1.318%	0.09	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.17	121.24	-0.063%	-1.116%	-2.140%	-2.140%	0.34	5.37	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.97	119.15	-0.144%	-1.450%	-2.270%	-2.270%	0.63	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.85	135.11	-0.192%	-1.687%	-2.874%	-2.874%	0.87	6.91	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.90	99.23	-0.329%	-2.207%	-3.403%	-3.403%	1.13	8.73	8.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.49	109.97	-0.439%	-3.079%	-5.166%	-5.166%	1.60	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.86	95.24	-0.400%	-4.782%			2.01	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.67	95.31	-0.668%	-5.999%	-11.991%	-11.991%	2.26	21.43	20.96

Return Price Performance			Index Price 10-Mar-2017	Previous Index Price 09-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	105.81	105.81	0.004%	-0.011%	-0.120%	-0.120%	-0.59	0.60	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.68	109.74	-0.058%	-0.138%	-0.333%	-0.333%	-0.43	1.56	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.16	114.21	-0.036%	-0.104%	-0.446%	-0.446%	-0.41	2.15	2.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.66	-0.085%	-0.325%	-0.668%	-0.668%	-0.32	2.45	2.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.87	-0.113%	-0.471%	-0.714%	-0.714%	-0.23	2.87	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.73	120.88	-0.131%	-0.696%	-0.987%	-0.987%	-0.19	3.35	3.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.31	104.42	-0.106%	-0.821%	-1.165%	-1.165%	0.09	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.96	125.02	-0.052%	-0.999%	-1.499%	-1.499%	0.34	5.37	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.30	122.46	-0.133%	-1.337%	-1.698%	-1.698%	0.63	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.21	140.45	-0.174%	-1.521%	-2.064%	-2.064%	0.87	6.91	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.72	100.04	-0.323%	-2.163%	-3.196%	-3.196%	1.13	8.73	8.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.45	111.93	-0.425%	-2.970%	-4.706%	-4.706%	1.60	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.13	95.50	-0.394%	-4.725%			2.01	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.78	95.41	-0.661%	-5.941%	-13.285%	-13.285%	2.26	21.43	20.96