

# Irish Stock Exchange Daily Bond Index Report

Tuesday 14 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 14-Mar-2017	Previous Close Value 13-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.48	115.49	-0.009%	-1.49%	-2.81%	-2.81%	15.48%	6.10	6.04	1.07
All Bond Index (Return)	198.54	198.54	0.001%	-1.34%	-2.06%	-2.06%	98.54%	6.10	6.04	1.07
Under 3 Bond Index (Clean)	88.39	88.41	-0.020%	-0.36%	-1.35%	-1.35%	-11.61%	1.72	1.73	-0.37
Under 3 Bond Index (Return)	143.09	143.10	-0.008%	-0.18%	-0.43%	-0.43%	43.09%	1.72	1.73	-0.37
Under 5 Bond Index (Clean)	101.49	101.52	-0.033%	-0.56%	-1.52%	-1.52%	1.49%	2.28	2.28	-0.26
Under 5 Bond Index (Return)	168.33	168.37	-0.021%	-0.39%	-0.64%	-0.64%	68.33%	2.28	2.28	-0.26
Under 10 Bond Index (Clean)	111.97	112.00	-0.026%	-1.06%	-2.02%	-2.02%	11.97%	4.25	4.23	0.46
Under 10 Bond Index (Return)	188.11	188.14	-0.016%	-0.90%	-1.28%	-1.28%	88.11%	4.25	4.23	0.46
5 Plus Bond Index (Clean)	127.43	127.41	0.011%	-2.26%	-3.94%	-3.94%	27.43%	9.28	9.15	1.34
5 Plus Bond Index (Return)	221.19	221.15	0.018%	-2.12%	-3.29%	-3.29%	121.19%	9.28	9.15	1.34
10 Plus Bond Index (Clean)	131.68	131.58	0.081%	-3.65%	-7.20%	-7.20%	31.68%	15.62	15.33	1.92
10 Plus Bond Index (Return)	238.58	238.37	0.086%	-3.54%	-6.42%	-6.42%	138.58%	15.62	15.33	1.92

## 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	103.60	2.22	147	105.82	0.00	6,227	6,451	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.83	1.81	147	109.64	0.00	8,948	9,648	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.86	3.24	269	114.10	0.00	7,578	8,395	8641
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.14	2.38	147	118.52	0.00	6,461	7,504	7657
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.57	4.07	330	118.63	0.00	11,266	12,907	13365
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.54	2.01	147	120.55	0.00	8,078	9,575	9738
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.26	0.80	364	104.05	0.00	6,328	6,534	6584
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.02	3.84	359	124.86	0.00	5,676	6,850	7067
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.81	3.36	361	122.18	0.00	8,031	9,542	9812
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.67	0.02	1	134.68	0.00	11,390	15,339	15341
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.88	0.83	303	99.71	0.00	8,355	8,262	8331
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.68	1.99	303	111.67	0.00	8,882	9,741	9918
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.57	0.29	62	95.86	0.00	4,000	3,823	3834
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.06	0.13	24	96.19	0.00	6,539	6,281	6290



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Mar-2017	Previous Index Price 13-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	103.60	103.63	-0.025%	-0.213%	-1.183%	-1.183%	-0.55	0.59	0.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.83	107.85	-0.019%	-0.337%	-1.209%	-1.209%	-0.39	1.55	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.86	110.88	-0.017%	-0.317%	-1.308%	-1.308%	-0.38	2.14	2.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.14	116.17	-0.023%	-0.560%	-1.722%	-1.722%	-0.29	2.44	2.45
IE0034074488	3407448	4.5 Treas Bnd 2020	114.57	114.62	-0.049%	-0.726%	-1.606%	-1.606%	-0.19	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.54	118.60	-0.052%	-1.012%	-1.978%	-1.978%	-0.14	3.34	3.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.26	103.38	-0.123%	-1.103%	-1.572%	-1.572%	0.15	4.92	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.02	121.01	0.010%	-1.236%	-2.258%	-2.258%	0.36	5.36	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.81	118.83	-0.013%	-1.583%	-2.403%	-2.403%	0.65	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.67	134.69	-0.018%	-1.823%	-3.008%	-3.008%	0.89	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.88	98.85	0.034%	-2.224%	-3.420%	-3.420%	1.13	8.73	8.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.68	109.74	-0.051%	-2.905%	-4.996%	-4.996%	1.58	11.33	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.57	95.45	0.124%	-4.067%			1.97	17.10	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.06	95.81	0.260%	-4.619%	-10.699%	-10.699%	2.19	21.48	21.02

Return Price Performance			Index Price 14-Mar-2017	Previous Index Price 13-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	105.82	105.83	-0.010%	-0.009%	-0.118%	-0.118%	-0.55	0.59	0.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.65	-0.008%	-0.176%	-0.371%	-0.371%	-0.39	1.55	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.11	-0.006%	-0.161%	-0.503%	-0.503%	-0.38	2.14	2.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.52	118.53	-0.009%	-0.360%	-0.703%	-0.703%	-0.29	2.44	2.45
IE0034074488	3407448	4.5 Treas Bnd 2020	118.63	118.68	-0.037%	-0.558%	-0.801%	-0.801%	-0.19	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.55	120.60	-0.040%	-0.839%	-1.130%	-1.130%	-0.14	3.34	3.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	104.18	-0.120%	-1.066%	-1.409%	-1.409%	0.15	4.92	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.86	124.83	0.018%	-1.081%	-1.580%	-1.580%	0.36	5.36	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.18	122.18	-0.005%	-1.436%	-1.796%	-1.796%	0.65	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.68	134.69	-0.007%	-5.403%	-5.925%	-5.925%	0.89	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.71	99.68	0.037%	-2.169%	-3.202%	-3.202%	1.13	8.73	8.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.67	111.72	-0.045%	-2.777%	-4.516%	-4.516%	1.58	11.33	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.86	95.73	0.128%	-3.993%			1.97	17.10	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.19	95.94	0.266%	-4.540%	-11.993%	-11.993%	2.19	21.48	21.02