

Irish Stock Exchange Daily Bond Index Report

Wednesday 15 March, 2017

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Bond Indices Performance

Index	Close Value 15-Mar-2017	Previous Close Value 14-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.66	115.48	0.152%	-1.34%	-2.66%	-2.66%	15.66%	6.10	6.04	1.05
All Bond Index (Return)	198.86	198.54	0.159%	-1.18%	-1.90%	-1.90%	98.86%	6.10	6.04	1.05
Under 3 Bond Index (Clean)	88.40	88.39	0.016%	-0.34%	-1.33%	-1.33%	-11.60%	1.72	1.73	-0.38
Under 3 Bond Index (Return)	143.13	143.09	0.028%	-0.15%	-0.40%	-0.40%	43.13%	1.72	1.73	-0.38
Under 5 Bond Index (Clean)	101.53	101.49	0.041%	-0.52%	-1.48%	-1.48%	1.53%	2.28	2.28	-0.28
Under 5 Bond Index (Return)	168.42	168.33	0.052%	-0.34%	-0.59%	-0.59%	68.42%	2.28	2.28	-0.28
Under 10 Bond Index (Clean)	112.11	111.97	0.124%	-0.94%	-1.90%	-1.90%	12.11%	4.25	4.23	0.43
Under 10 Bond Index (Return)	188.36	188.11	0.131%	-0.77%	-1.15%	-1.15%	88.36%	4.25	4.23	0.43
5 Plus Bond Index (Clean)	127.74	127.43	0.246%	-2.02%	-3.71%	-3.71%	27.74%	9.75	9.62	1.38
5 Plus Bond Index (Return)	221.74	221.19	0.250%	-1.87%	-3.05%	-3.05%	121.74%	9.75	9.62	1.38
10 Plus Bond Index (Clean)	132.07	131.68	0.296%	-3.36%	-6.93%	-6.93%	32.07%	15.62	15.33	1.91
10 Plus Bond Index (Return)	239.29	238.58	0.299%	-3.25%	-6.13%	-6.13%	139.29%	15.62	15.33	1.91

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	2.23	148	105.83	0.00	6,227	6,451	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.82	1.83	148	109.65	0.00	8,948	9,648	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.88	3.26	270	114.14	0.00	7,578	8,402	8649
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.20	2.39	148	118.59	0.00	6,461	7,507	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.61	4.08	331	118.69	0.00	11,266	12,912	13372
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.70	2.03	148	120.72	0.00	8,078	9,588	9751
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.48	0.00	0	103.48	0.80	6,328	6,548	6599
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.25	3.85	360	125.10	0.00	5,676	6,882	7101
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.06	3.37	362	122.43	0.00	8,031	9,561	9832
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.95	0.03	2	134.98	0.00	11,390	15,372	15375
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.15	0.83	304	99.99	0.00	8,355	8,284	8354
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.98	2.00	304	111.97	0.00	8,882	9,767	9945
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.06	0.29	63	96.35	0.00	4,000	3,842	3854
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.26	0.14	25	96.40	0.00	6,539	6,295	6303

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Bond Index Constituent

Clean Price Performance			Index Price 15-Mar-2017	Previous Index Price 14-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	103.60	-0.003%	-0.216%	-1.186%	-1.186%	-0.57	0.59	0.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.82	107.83	-0.005%	-0.342%	-1.214%	-1.214%	-0.39	1.55	1.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.88	110.86	0.023%	-0.295%	-1.286%	-1.286%	-0.39	2.14	2.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.20	116.14	0.050%	-0.510%	-1.673%	-1.673%	-0.32	2.44	2.45
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.57	0.037%	-0.690%	-1.570%	-1.570%	-0.21	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.70	118.54	0.132%	-0.881%	-1.848%	-1.848%	-0.19	3.34	3.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	103.26	0.221%	-0.885%	-1.355%	-1.355%	0.10	4.92	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.25	121.02	0.193%	-1.045%	-2.069%	-2.069%	0.32	5.36	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.06	118.81	0.205%	-1.381%	-2.202%	-2.202%	0.61	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.95	134.67	0.212%	-1.614%	-2.802%	-2.802%	0.86	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.15	98.88	0.275%	-1.955%	-3.154%	-3.154%	1.10	8.73	8.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.98	109.68	0.267%	-2.646%	-4.742%	-4.742%	1.56	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.06	95.57	0.510%	-3.579%			1.94	17.11	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.26	96.06	0.212%	-4.417%	-10.510%	-10.510%	2.18	21.49	21.03

Return Price Performance			Index Price 15-Mar-2017	Previous Index Price 14-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	105.82	0.011%	0.002%	-0.107%	-0.107%	-0.57	0.59	0.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.64	0.007%	-0.168%	-0.363%	-0.363%	-0.39	1.55	1.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.10	0.032%	-0.129%	-0.471%	-0.471%	-0.39	2.14	2.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.52	0.062%	-0.298%	-0.641%	-0.641%	-0.32	2.44	2.45
IE0034074488	3407448	4.5 Treas Bnd 2020	118.69	118.63	0.046%	-0.512%	-0.755%	-0.755%	-0.21	2.86	2.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.72	120.55	0.141%	-0.699%	-0.991%	-0.991%	-0.19	3.34	3.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	104.05	-0.548%	-1.608%	-1.949%	-1.949%	0.10	4.92	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.10	124.86	0.196%	-0.887%	-1.387%	-1.387%	0.32	5.36	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.43	122.18	0.207%	-1.232%	-1.593%	-1.593%	0.61	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.98	134.68	0.223%	-5.192%	-5.714%	-5.714%	0.86	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.99	99.71	0.276%	-1.899%	-2.935%	-2.935%	1.10	8.73	8.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.97	111.67	0.269%	-2.516%	-4.260%	-4.260%	1.56	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.35	95.86	0.512%	-3.501%			1.94	17.11	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.40	96.19	0.217%	-4.333%	-11.802%	-11.802%	2.18	21.49	21.03