

# Irish Stock Exchange Daily Bond Index Report

Thursday 16 March, 2017

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## Bond Indices Performance

Index	Close Value 16-Mar-2017	Previous Close Value 15-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.39	115.66	-0.231%	-1.57%	-2.89%	-2.89%	15.39%	6.11	6.05	1.08
All Bond Index (Return)	198.42	198.86	-0.218%	-1.40%	-2.12%	-2.12%	98.42%	6.11	6.05	1.08
Under 3 Bond Index (Clean)	88.34	88.40	-0.070%	-0.41%	-1.40%	-1.40%	-11.66%	1.71	1.72	-0.37
Under 3 Bond Index (Return)	143.05	143.13	-0.057%	-0.21%	-0.46%	-0.46%	43.05%	1.71	1.72	-0.37
Under 5 Bond Index (Clean)	101.42	101.53	-0.113%	-0.63%	-1.59%	-1.59%	1.42%	2.54	2.55	-0.17
Under 5 Bond Index (Return)	168.23	168.42	-0.114%	-0.45%	-0.70%	-0.70%	68.23%	2.54	2.55	-0.17
Under 10 Bond Index (Clean)	111.91	112.11	-0.181%	-1.12%	-2.08%	-2.08%	11.91%	4.26	4.25	0.47
Under 10 Bond Index (Return)	188.04	188.36	-0.168%	-0.94%	-1.32%	-1.32%	88.04%	4.26	4.25	0.47
5 Plus Bond Index (Clean)	127.31	127.74	-0.336%	-2.34%	-4.03%	-4.03%	27.31%	9.78	9.64	1.41
5 Plus Bond Index (Return)	221.02	221.74	-0.325%	-2.19%	-3.36%	-3.36%	121.02%	9.78	9.64	1.41
10 Plus Bond Index (Clean)	131.43	132.07	-0.484%	-3.83%	-7.38%	-7.38%	31.43%	15.60	15.30	1.94
10 Plus Bond Index (Return)	238.16	239.29	-0.473%	-3.71%	-6.58%	-6.58%	138.16%	15.60	15.30	1.94

## 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	103.54	2.25	149	105.79	0.00	6,227	6,448	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.76	1.84	149	109.60	0.00	8,948	9,643	9807
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.77	3.27	271	114.04	0.00	7,578	8,394	8641
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.11	2.41	149	118.52	0.00	6,461	7,502	7658
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.45	4.09	332	118.54	0.00	11,266	12,894	13355
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.44	2.04	149	120.48	0.00	8,078	9,567	9732
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.23	0.00	1	103.24	0.00	6,328	6,532	6532
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.89	3.86	361	124.75	0.00	5,676	6,862	7081
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.82	3.38	363	122.20	0.00	8,031	9,542	9813
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.62	0.04	3	134.66	0.00	11,390	15,333	15338
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.83	0.84	305	99.67	0.00	8,355	8,257	8327
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.60	2.01	305	111.60	0.00	8,882	9,734	9912
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.50	0.30	64	95.80	0.00	4,000	3,820	3832
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.64	0.14	26	95.78	0.00	6,539	6,254	6263



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## Bond Index Constituent

Clean Price Performance			Index Price 16-Mar-2017	Previous Index Price 15-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	103.54	103.60	-0.055%	-0.271%	-1.240%	-1.240%	-0.56	0.58	0.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.76	107.82	-0.053%	-0.395%	-1.266%	-1.266%	-0.39	1.54	1.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.77	110.88	-0.100%	-0.395%	-1.384%	-1.384%	-0.37	2.13	2.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.11	116.20	-0.073%	-0.583%	-1.745%	-1.745%	-0.31	2.43	2.44
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	114.61	-0.141%	-0.830%	-1.709%	-1.709%	-0.17	2.85	2.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.44	118.70	-0.217%	-1.096%	-2.062%	-2.062%	-0.13	3.33	3.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.23	103.48	-0.243%	-1.125%	-1.594%	-1.594%	0.15	4.91	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.89	121.25	-0.299%	-1.341%	-2.362%	-2.362%	0.37	5.52	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.82	119.06	-0.203%	-1.581%	-2.401%	-2.401%	0.64	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.62	134.95	-0.249%	-1.859%	-3.044%	-3.044%	0.89	6.89	6.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.83	99.15	-0.328%	-2.276%	-3.471%	-3.471%	1.14	8.72	8.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.60	109.98	-0.342%	-2.979%	-5.068%	-5.068%	1.59	11.32	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.50	96.06	-0.579%	-4.137%			1.97	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.64	96.26	-0.645%	-5.033%	-11.087%	-11.087%	2.21	21.46	20.99

Return Price Performance			Index Price 16-Mar-2017	Previous Index Price 15-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	105.79	105.83	-0.040%	-0.038%	-0.146%	-0.146%	-0.56	0.58	0.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.65	-0.041%	-0.209%	-0.404%	-0.404%	-0.39	1.54	1.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.04	114.14	-0.087%	-0.215%	-0.557%	-0.557%	-0.37	2.13	2.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.52	118.59	-0.058%	-0.356%	-0.699%	-0.699%	-0.31	2.43	2.44
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.69	-0.126%	-0.638%	-0.881%	-0.881%	-0.17	2.85	2.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.48	120.72	-0.202%	-0.900%	-1.191%	-1.191%	-0.13	3.33	3.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.24	103.48	-0.241%	-1.845%	-2.185%	-2.185%	0.15	4.91	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.75	125.10	-0.282%	-1.166%	-1.666%	-1.666%	0.37	5.52	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.20	122.43	-0.190%	-1.420%	-1.780%	-1.780%	0.64	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.66	134.98	-0.239%	-5.418%	-5.939%	-5.939%	0.89	6.89	6.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.67	99.99	-0.322%	-2.215%	-3.247%	-3.247%	1.14	8.72	8.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.60	111.97	-0.330%	-2.838%	-4.576%	-4.576%	1.59	11.32	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.80	96.35	-0.572%	-4.053%			1.97	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.78	96.40	-0.639%	-4.944%	-12.365%	-12.365%	2.21	21.46	20.99