

# Irish Stock Exchange Daily Bond Index Report

Monday 20 March, 2017

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## Bond Indices Performance

Index	Close Value 20-Mar-2017	Previous Close Value 17-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.29	115.39	-0.083%	-1.65%	-2.97%	-2.97%	15.29%	6.10	6.04	1.09
All Bond Index (Return)	198.33	198.42	-0.045%	-1.44%	-2.16%	-2.16%	98.33%	6.10	6.04	1.09
Under 3 Bond Index (Clean)	88.28	88.34	-0.075%	-0.49%	-1.48%	-1.48%	-11.72%	1.71	1.71	-0.34
Under 3 Bond Index (Return)	143.01	143.05	-0.024%	-0.23%	-0.48%	-0.48%	43.01%	1.71	1.71	-0.34
Under 5 Bond Index (Clean)	101.35	101.42	-0.065%	-0.70%	-1.66%	-1.66%	1.35%	2.54	2.54	-0.15
Under 5 Bond Index (Return)	168.19	168.23	-0.021%	-0.47%	-0.73%	-0.73%	68.19%	2.54	2.54	-0.15
Under 10 Bond Index (Clean)	111.82	111.91	-0.074%	-1.19%	-2.15%	-2.15%	11.82%	4.26	4.24	0.48
Under 10 Bond Index (Return)	187.98	188.04	-0.034%	-0.97%	-1.35%	-1.35%	87.98%	4.26	4.24	0.48
5 Plus Bond Index (Clean)	127.18	127.31	-0.101%	-2.44%	-4.13%	-4.13%	27.18%	9.77	9.63	1.42
5 Plus Bond Index (Return)	220.87	221.02	-0.071%	-2.26%	-3.43%	-3.43%	120.87%	9.77	9.63	1.42
10 Plus Bond Index (Clean)	131.27	131.43	-0.128%	-3.95%	-7.49%	-7.49%	31.27%	15.58	15.28	1.94
10 Plus Bond Index (Return)	237.91	238.16	-0.103%	-3.81%	-6.68%	-6.68%	137.91%	15.58	15.28	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	103.50	2.31	153	105.80	0.00	6,227	6,445	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.69	1.89	153	109.58	0.00	8,948	9,636	9805
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.69	3.32	275	114.00	0.00	7,578	8,387	8638
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.98	2.47	153	118.46	0.00	6,461	7,494	7653
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.38	4.14	336	118.52	0.00	11,266	12,886	13353
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.39	2.10	153	120.48	0.00	8,078	9,563	9732
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.01	5	103.18	0.00	6,328	6,528	6529
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.76	0.00	0	120.76	3.90	5,676	6,854	7076
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	0.02	2	118.68	3.40	8,031	9,529	9804
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.54	0.10	7	134.64	0.00	11,390	15,324	15336
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.75	0.85	309	99.60	0.00	8,355	8,251	8321
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.63	2.03	309	111.66	0.00	8,882	9,737	9917
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.44	0.32	68	95.75	0.00	4,000	3,817	3830
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.26	0.16	30	95.42	0.00	6,539	6,229	6239



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Mar-2017	Previous Index Price 17-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	103.50	103.54	-0.041%	-0.311%	-1.280%	-1.280%	-0.55	0.57	0.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.69	107.76	-0.067%	-0.461%	-1.332%	-1.332%	-0.36	1.53	1.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.69	110.77	-0.077%	-0.471%	-1.460%	-1.460%	-0.34	2.13	2.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.98	116.11	-0.111%	-0.694%	-1.854%	-1.854%	-0.28	2.43	2.43
IE0034074488	3407448	4.5 Treas Bnd 2020	114.38	114.45	-0.059%	-0.888%	-1.767%	-1.767%	-0.16	2.85	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.39	118.44	-0.043%	-1.139%	-2.104%	-2.104%	-0.13	3.33	3.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	103.23	-0.061%	-1.186%	-1.654%	-1.654%	0.16	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.76	120.89	-0.105%	-1.445%	-2.465%	-2.465%	0.39	5.52	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	118.82	-0.133%	-1.712%	-2.531%	-2.531%	0.66	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.54	134.62	-0.058%	-1.916%	-3.101%	-3.101%	0.89	6.88	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.75	98.83	-0.079%	-2.353%	-3.547%	-3.547%	1.14	8.71	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.63	109.60	0.026%	-2.953%	-5.043%	-5.043%	1.58	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.44	95.50	-0.066%	-4.200%			1.98	17.08	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.26	95.64	-0.405%	-5.417%	-11.447%	-11.447%	2.23	21.44	20.97

Return Price Performance			Index Price 20-Mar-2017	Previous Index Price 17-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	105.80	105.79	0.017%	-0.021%	-0.129%	-0.129%	-0.55	0.57	0.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.58	109.60	-0.021%	-0.230%	-0.425%	-0.425%	-0.36	1.53	1.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.00	114.04	-0.032%	-0.248%	-0.589%	-0.589%	-0.34	2.13	2.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.46	118.52	-0.054%	-0.409%	-0.752%	-0.752%	-0.28	2.43	2.43
IE0034074488	3407448	4.5 Treas Bnd 2020	118.52	118.54	-0.015%	-0.653%	-0.896%	-0.896%	-0.16	2.85	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.48	120.48	0.003%	-0.897%	-1.188%	-1.188%	-0.13	3.33	3.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.18	103.24	-0.052%	-1.896%	-2.236%	-2.236%	0.16	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.76	124.75	-3.194%	-4.323%	-4.806%	-4.806%	0.39	5.52	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.68	122.20	-2.881%	-4.260%	-4.610%	-4.610%	0.66	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.64	134.66	-0.013%	-5.431%	-5.952%	-5.952%	0.89	6.88	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.60	99.67	-0.067%	-2.281%	-3.312%	-3.312%	1.14	8.71	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.66	111.60	0.050%	-2.789%	-4.528%	-4.528%	1.58	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.75	95.80	-0.046%	-4.097%			1.98	17.08	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.42	95.78	-0.381%	-5.306%	-12.699%	-12.699%	2.23	21.44	20.97