

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 March, 2017

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Bond Indices Performance

Index	Close Value 21-Mar-2017	Previous Close Value 20-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.40	115.29	0.096%	-1.56%	-2.87%	-2.87%	15.40%	6.11	6.04	1.08
All Bond Index (Return)	198.54	198.33	0.104%	-1.34%	-2.06%	-2.06%	98.54%	6.11	6.04	1.08
Under 3 Bond Index (Clean)	88.27	88.28	-0.006%	-0.49%	-1.48%	-1.48%	-11.73%	1.70	1.71	-0.34
Under 3 Bond Index (Return)	143.02	143.01	0.007%	-0.23%	-0.48%	-0.48%	43.02%	1.70	1.71	-0.34
Under 5 Bond Index (Clean)	101.33	101.35	-0.020%	-0.72%	-1.68%	-1.68%	1.33%	2.54	2.54	-0.15
Under 5 Bond Index (Return)	168.18	168.19	-0.008%	-0.48%	-0.73%	-0.73%	68.18%	2.54	2.54	-0.15
Under 10 Bond Index (Clean)	111.87	111.82	0.046%	-1.15%	-2.11%	-2.11%	11.87%	4.25	4.23	0.47
Under 10 Bond Index (Return)	188.08	187.98	0.055%	-0.92%	-1.30%	-1.30%	88.08%	4.25	4.23	0.47
5 Plus Bond Index (Clean)	127.46	127.18	0.215%	-2.23%	-3.92%	-3.92%	27.46%	9.81	9.67	1.40
5 Plus Bond Index (Return)	221.36	220.87	0.221%	-2.04%	-3.22%	-3.22%	121.36%	9.81	9.67	1.40
10 Plus Bond Index (Clean)	131.73	131.27	0.355%	-3.61%	-7.17%	-7.17%	31.73%	15.59	15.30	1.92
10 Plus Bond Index (Return)	238.76	237.91	0.357%	-3.46%	-6.34%	-6.34%	138.76%	15.59	15.30	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	103.49	2.32	154	105.81	0.00	6,227	6,444	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.73	1.90	154	109.63	0.00	8,948	9,639	9809
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.65	3.33	276	113.98	0.00	7,578	8,385	8637
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.96	2.49	154	118.45	0.00	6,461	7,492	7653
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.32	4.16	337	118.47	0.00	11,266	12,879	13347
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.36	2.11	154	120.47	0.00	8,078	9,561	9731
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.14	0.01	6	103.16	0.00	6,328	6,527	6528
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.80	0.01	1	120.81	0.00	5,676	6,856	6857
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.81	0.03	3	118.83	0.00	8,031	9,541	9543
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.73	0.12	8	134.85	0.00	11,390	15,346	15360
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.02	0.85	310	99.87	0.00	8,355	8,273	8344
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.88	2.04	310	111.91	0.00	8,882	9,759	9940
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.78	0.32	69	96.10	0.00	4,000	3,831	3844
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.78	0.17	31	95.95	0.00	6,539	6,263	6274

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Bond Index Constituent

Clean Price Performance			Index Price 21-Mar-2017	Previous Index Price 20-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	103.49	103.50	-0.013%	-0.324%	-1.292%	-1.292%	-0.55	0.57	0.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.73	107.69	0.033%	-0.428%	-1.299%	-1.299%	-0.39	1.53	1.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.65	110.69	-0.031%	-0.502%	-1.490%	-1.490%	-0.33	2.12	2.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.96	115.98	-0.021%	-0.714%	-1.874%	-1.874%	-0.27	2.42	2.43
IE0034074488	3407448	4.5 Treas Bnd 2020	114.32	114.38	-0.053%	-0.941%	-1.819%	-1.819%	-0.15	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.36	118.39	-0.019%	-1.157%	-2.122%	-2.122%	-0.13	3.32	3.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.14	103.17	-0.025%	-1.211%	-1.679%	-1.679%	0.17	4.90	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.80	120.76	0.029%	-1.416%	-2.437%	-2.437%	0.38	5.51	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.81	118.66	0.126%	-1.589%	-2.408%	-2.408%	0.64	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.73	134.54	0.143%	-1.776%	-2.962%	-2.962%	0.87	6.88	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.02	98.75	0.273%	-2.086%	-3.284%	-3.284%	1.11	8.71	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.88	109.63	0.225%	-2.734%	-4.829%	-4.829%	1.56	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.78	95.44	0.363%	-3.853%			1.96	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.78	95.26	0.553%	-4.894%	-10.957%	-10.957%	2.20	21.45	20.99

Return Price Performance			Index Price 21-Mar-2017	Previous Index Price 20-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	105.80	0.003%	-0.018%	-0.126%	-0.126%	-0.55	0.57	0.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.58	0.045%	-0.186%	-0.381%	-0.381%	-0.39	1.53	1.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.98	114.00	-0.019%	-0.267%	-0.609%	-0.609%	-0.33	2.12	2.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.45	118.46	-0.007%	-0.416%	-0.759%	-0.759%	-0.27	2.42	2.43
IE0034074488	3407448	4.5 Treas Bnd 2020	118.47	118.52	-0.040%	-0.693%	-0.936%	-0.936%	-0.15	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.47	120.48	-0.007%	-0.903%	-1.194%	-1.194%	-0.13	3.32	3.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.16	103.18	-0.023%	-1.919%	-2.259%	-2.259%	0.17	4.90	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.81	120.76	0.038%	-4.286%	-4.770%	-4.770%	0.38	5.51	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.83	118.68	0.133%	-4.132%	-4.483%	-4.483%	0.64	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.85	134.64	0.153%	-5.286%	-5.808%	-5.808%	0.87	6.88	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.87	99.60	0.273%	-2.014%	-3.048%	-3.048%	1.11	8.71	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.91	111.66	0.227%	-2.569%	-4.312%	-4.312%	1.56	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.10	95.75	0.366%	-3.747%			1.96	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.95	95.42	0.559%	-4.777%	-12.211%	-12.211%	2.20	21.45	20.99