

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 March, 2017

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Bond Indices Performance

Index	Close Value 22-Mar-2017	Previous Close Value 21-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.76	115.40	0.304%	-1.26%	-2.58%	-2.58%	15.76%	6.12	6.06	1.03
All Bond Index (Return)	199.15	198.54	0.309%	-1.03%	-1.76%	-1.76%	99.15%	6.12	6.06	1.03
Under 3 Bond Index (Clean)	88.31	88.27	0.040%	-0.45%	-1.44%	-1.44%	-11.69%	1.70	1.71	-0.37
Under 3 Bond Index (Return)	143.10	143.02	0.051%	-0.18%	-0.43%	-0.43%	43.10%	1.70	1.71	-0.37
Under 5 Bond Index (Clean)	101.42	101.33	0.090%	-0.63%	-1.59%	-1.59%	1.42%	2.53	2.54	-0.19
Under 5 Bond Index (Return)	168.34	168.18	0.098%	-0.38%	-0.64%	-0.64%	68.34%	2.53	2.54	-0.19
Under 10 Bond Index (Clean)	112.09	111.87	0.190%	-0.96%	-1.92%	-1.92%	12.09%	4.25	4.23	0.42
Under 10 Bond Index (Return)	188.45	188.08	0.197%	-0.72%	-1.10%	-1.10%	88.45%	4.25	4.23	0.42
5 Plus Bond Index (Clean)	128.12	127.46	0.523%	-1.72%	-3.42%	-3.42%	28.12%	9.83	9.70	1.35
5 Plus Bond Index (Return)	222.53	221.36	0.528%	-1.53%	-2.70%	-2.70%	122.53%	9.83	9.70	1.35
10 Plus Bond Index (Clean)	132.90	131.73	0.887%	-2.76%	-6.34%	-6.34%	32.90%	15.63	15.34	1.87
10 Plus Bond Index (Return)	240.87	238.76	0.884%	-2.61%	-5.51%	-5.51%	140.87%	15.63	15.34	1.87

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	103.48	2.34	155	105.81	0.00	6,227	6,444	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.75	1.91	155	109.66	0.00	8,948	9,642	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.72	3.34	277	114.06	0.00	7,578	8,390	8643
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.05	2.51	155	118.56	0.00	6,461	7,498	7660
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.46	4.17	338	118.62	0.00	11,266	12,895	13364
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.53	2.12	155	120.65	0.00	8,078	9,574	9746
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.02	7	103.37	0.00	6,328	6,540	6541
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.13	0.02	2	121.15	0.00	5,676	6,875	6876
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.18	0.04	4	119.22	0.00	8,031	9,571	9574
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.23	0.13	9	135.36	0.00	11,390	15,403	15418
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.39	0.85	311	100.24	0.00	8,355	8,304	8375
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.54	2.05	311	112.59	0.00	8,882	9,818	10000
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.64	0.33	70	96.97	0.00	4,000	3,866	3879
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.04	0.18	32	97.22	0.00	6,539	6,345	6357

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Bond Index Constituent

Clean Price Performance			Index Price 22-Mar-2017	Previous Index Price 21-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	103.48	103.49	-0.010%	-0.333%	-1.302%	-1.302%	-0.57	0.57	0.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.75	107.73	0.022%	-0.406%	-1.277%	-1.277%	-0.41	1.53	1.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.72	110.65	0.061%	-0.441%	-1.430%	-1.430%	-0.37	2.12	2.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.05	115.96	0.079%	-0.635%	-1.796%	-1.796%	-0.31	2.42	2.43
IE0034074488	3407448	4.5 Treas Bnd 2020	114.46	114.32	0.121%	-0.821%	-1.701%	-1.701%	-0.19	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.53	118.36	0.139%	-1.020%	-1.986%	-1.986%	-0.17	3.32	3.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.14	0.202%	-1.011%	-1.480%	-1.480%	0.12	4.90	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.13	120.80	0.275%	-1.145%	-2.169%	-2.169%	0.33	5.51	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.18	118.81	0.316%	-1.277%	-2.100%	-2.100%	0.59	6.39	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.23	134.73	0.372%	-1.411%	-2.601%	-2.601%	0.82	6.88	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.39	99.02	0.374%	-1.721%	-2.922%	-2.922%	1.07	8.71	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.54	109.88	0.609%	-2.142%	-4.249%	-4.249%	1.51	11.32	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.64	95.78	0.898%	-2.989%			1.90	17.10	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.04	95.78	1.315%	-3.643%	-9.785%	-9.785%	2.14	21.50	21.05

Return Price Performance			Index Price 22-Mar-2017	Previous Index Price 21-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	105.81	0.005%	-0.013%	-0.122%	-0.122%	-0.57	0.57	0.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.63	0.033%	-0.153%	-0.348%	-0.348%	-0.41	1.53	1.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.06	113.98	0.070%	-0.197%	-0.539%	-0.539%	-0.37	2.12	2.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.45	0.091%	-0.325%	-0.669%	-0.669%	-0.31	2.42	2.43
IE0034074488	3407448	4.5 Treas Bnd 2020	118.62	118.47	0.127%	-0.567%	-0.810%	-0.810%	-0.19	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.65	120.47	0.147%	-0.758%	-1.049%	-1.049%	-0.17	3.32	3.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.16	0.204%	-1.719%	-2.060%	-2.060%	0.12	4.90	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.15	120.81	0.283%	-4.015%	-4.500%	-4.500%	0.33	5.51	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.22	118.83	0.324%	-3.822%	-4.173%	-4.173%	0.59	6.39	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.36	134.85	0.383%	-4.924%	-5.448%	-5.448%	0.82	6.88	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.24	99.87	0.373%	-1.648%	-2.686%	-2.686%	1.07	8.71	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.59	111.91	0.604%	-1.981%	-3.734%	-3.734%	1.51	11.32	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.97	96.10	0.900%	-2.880%			1.90	17.10	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.22	95.95	1.318%	-3.522%	-11.054%	-11.054%	2.14	21.50	21.05