

Irish Stock Exchange Daily Bond Index Report

Thursday 23 March, 2017

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Bond Indices Performance

Index	Close Value 23-Mar-2017	Previous Close Value 22-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.77	115.76	0.016%	-1.24%	-2.56%	-2.56%	15.77%	6.12	6.06	1.02
All Bond Index (Return)	199.21	199.15	0.026%	-1.01%	-1.73%	-1.73%	99.21%	6.12	6.06	1.02
Under 3 Bond Index (Clean)	88.27	88.31	-0.041%	-0.49%	-1.48%	-1.48%	-11.73%	1.69	1.70	-0.37
Under 3 Bond Index (Return)	143.06	143.10	-0.028%	-0.20%	-0.45%	-0.45%	43.06%	1.69	1.70	-0.37
Under 5 Bond Index (Clean)	101.39	101.42	-0.027%	-0.65%	-1.62%	-1.62%	1.39%	2.53	2.53	-0.19
Under 5 Bond Index (Return)	168.32	168.34	-0.015%	-0.40%	-0.65%	-0.65%	68.32%	2.53	2.53	-0.19
Under 10 Bond Index (Clean)	112.08	112.09	-0.008%	-0.97%	-1.93%	-1.93%	12.08%	4.24	4.23	0.42
Under 10 Bond Index (Return)	188.45	188.45	0.002%	-0.72%	-1.10%	-1.10%	88.45%	4.24	4.23	0.42
5 Plus Bond Index (Clean)	128.20	128.12	0.060%	-1.66%	-3.36%	-3.36%	28.20%	9.82	9.69	1.34
5 Plus Bond Index (Return)	222.68	222.53	0.068%	-1.46%	-2.64%	-2.64%	122.68%	9.82	9.69	1.34
10 Plus Bond Index (Clean)	133.09	132.90	0.140%	-2.62%	-6.21%	-6.21%	33.09%	15.63	15.34	1.86
10 Plus Bond Index (Return)	241.22	240.87	0.144%	-2.47%	-5.38%	-5.38%	141.22%	15.63	15.34	1.86

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	103.42	2.35	156	105.77	0.00	6,227	6,440	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.73	1.92	156	109.65	0.00	8,948	9,640	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.66	3.35	278	114.01	0.00	7,578	8,385	8639
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.00	2.52	156	118.52	0.00	6,461	7,495	7658
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.43	4.18	339	118.61	0.00	11,266	12,892	13363
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.47	2.14	156	120.60	0.00	8,078	9,569	9742
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.02	8	103.44	0.00	6,328	6,545	6546
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.16	0.03	3	121.19	0.00	5,676	6,877	6879
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.22	0.05	5	119.26	0.00	8,031	9,574	9578
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.21	0.15	10	135.36	0.00	11,390	15,401	15418
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.47	0.86	312	100.32	0.00	8,355	8,310	8382
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.58	2.05	312	112.63	0.00	8,882	9,821	10004
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.70	0.33	71	97.03	0.00	4,000	3,868	3881
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.39	0.18	33	97.57	0.00	6,539	6,368	6380

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Bond Index Constituent

Clean Price Performance			Index Price 23-Mar-2017	Previous Index Price 22-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	103.42	103.48	-0.053%	-0.386%	-1.354%	-1.354%	-0.56	0.56	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.73	107.75	-0.019%	-0.425%	-1.296%	-1.296%	-0.42	1.52	1.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.66	110.72	-0.053%	-0.494%	-1.482%	-1.482%	-0.36	2.11	2.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.00	116.05	-0.045%	-0.680%	-1.840%	-1.840%	-0.31	2.41	2.42
IE0034074488	3407448	4.5 Treas Bnd 2020	114.43	114.46	-0.020%	-0.841%	-1.720%	-1.720%	-0.20	2.83	2.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.47	118.53	-0.053%	-1.073%	-2.038%	-2.038%	-0.17	3.31	3.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.35	0.072%	-0.941%	-1.410%	-1.410%	0.11	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.16	121.13	0.023%	-1.122%	-2.146%	-2.146%	0.32	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.22	119.18	0.028%	-1.250%	-2.072%	-2.072%	0.58	6.39	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.21	135.23	-0.013%	-1.424%	-2.614%	-2.614%	0.81	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.47	99.39	0.074%	-1.647%	-2.850%	-2.850%	1.06	8.70	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.58	110.54	0.033%	-2.110%	-4.217%	-4.217%	1.51	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.70	96.64	0.057%	-2.934%			1.90	17.10	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.39	97.04	0.354%	-3.302%	-9.466%	-9.466%	2.13	21.51	21.06

Return Price Performance			Index Price 23-Mar-2017	Previous Index Price 22-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	105.77	105.81	-0.038%	-0.051%	-0.160%	-0.160%	-0.56	0.56	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.66	-0.008%	-0.161%	-0.356%	-0.356%	-0.42	1.52	1.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.01	114.06	-0.041%	-0.238%	-0.580%	-0.580%	-0.36	2.11	2.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.52	118.56	-0.030%	-0.355%	-0.698%	-0.698%	-0.31	2.41	2.42
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	118.62	-0.009%	-0.577%	-0.819%	-0.819%	-0.20	2.83	2.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.60	120.65	-0.041%	-0.798%	-1.089%	-1.089%	-0.17	3.31	3.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.37	0.074%	-1.646%	-1.987%	-1.987%	0.11	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	121.15	0.032%	-3.984%	-4.469%	-4.469%	0.32	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.26	119.22	0.036%	-3.787%	-4.139%	-4.139%	0.58	6.39	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.36	135.36	-0.002%	-4.926%	-5.450%	-5.450%	0.81	6.87	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.32	100.24	0.077%	-1.573%	-2.611%	-2.611%	1.06	8.70	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.63	112.59	0.039%	-1.942%	-3.696%	-3.696%	1.51	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.03	96.97	0.062%	-2.820%			1.90	17.10	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.57	97.22	0.360%	-3.175%	-10.734%	-10.734%	2.13	21.51	21.06