

Irish Stock Exchange Daily Bond Index Report

Friday 24 March, 2017

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Bond Indices Performance

Index	Close Value 24-Mar-2017	Previous Close Value 23-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.78	115.77	0.006%	-1.23%	-2.56%	-2.56%	15.78%	6.12	6.06	1.02
All Bond Index (Return)	199.24	199.21	0.015%	-0.99%	-1.72%	-1.72%	99.24%	6.12	6.06	1.02
Under 3 Bond Index (Clean)	88.24	88.27	-0.033%	-0.53%	-1.52%	-1.52%	-11.76%	1.69	1.70	-0.36
Under 3 Bond Index (Return)	143.03	143.06	-0.020%	-0.22%	-0.47%	-0.47%	43.03%	1.69	1.70	-0.36
Under 5 Bond Index (Clean)	101.36	101.39	-0.030%	-0.68%	-1.64%	-1.64%	1.36%	2.52	2.53	-0.18
Under 5 Bond Index (Return)	168.29	168.32	-0.018%	-0.41%	-0.67%	-0.67%	68.29%	2.52	2.53	-0.18
Under 10 Bond Index (Clean)	112.06	112.08	-0.012%	-0.98%	-1.94%	-1.94%	12.06%	4.24	4.22	0.42
Under 10 Bond Index (Return)	188.45	188.45	-0.002%	-0.72%	-1.10%	-1.10%	88.45%	4.24	4.22	0.42
5 Plus Bond Index (Clean)	128.25	128.20	0.042%	-1.62%	-3.32%	-3.32%	28.25%	9.82	9.69	1.34
5 Plus Bond Index (Return)	222.79	222.68	0.049%	-1.41%	-2.59%	-2.59%	122.79%	9.82	9.69	1.34
10 Plus Bond Index (Clean)	133.21	133.09	0.094%	-2.53%	-6.12%	-6.12%	33.21%	15.63	15.34	1.85
10 Plus Bond Index (Return)	241.46	241.22	0.097%	-2.38%	-5.29%	-5.29%	141.46%	15.63	15.34	1.85

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	103.40	2.37	157	105.76	0.00	6,227	6,439	6586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.70	1.94	157	109.63	0.00	8,948	9,637	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.61	3.36	279	113.97	0.00	7,578	8,382	8636
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.97	2.54	157	118.50	0.00	6,461	7,492	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.39	4.19	340	118.58	0.00	11,266	12,887	13360
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.43	2.15	157	120.58	0.00	8,078	9,566	9740
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.42	0.02	9	103.44	0.00	6,328	6,544	6546
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.15	0.04	4	121.19	0.00	5,676	6,876	6879
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.24	0.06	6	119.29	0.00	8,031	9,576	9580
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.25	0.16	11	135.41	0.00	11,390	15,405	15424
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.48	0.86	313	100.34	0.00	8,355	8,312	8383
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.68	2.06	313	112.74	0.00	8,882	9,830	10013
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.77	0.34	72	97.11	0.00	4,000	3,871	3884
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.49	0.19	34	97.68	0.00	6,539	6,375	6387

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Bond Index Constituent

Clean Price Performance			Index Price 24-Mar-2017	Previous Index Price 23-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	103.40	103.42	-0.022%	-0.408%	-1.376%	-1.376%	-0.55	0.56	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.70	107.73	-0.031%	-0.456%	-1.327%	-1.327%	-0.41	1.52	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.61	110.66	-0.044%	-0.538%	-1.526%	-1.526%	-0.34	2.11	2.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.97	116.00	-0.030%	-0.710%	-1.870%	-1.870%	-0.30	2.41	2.42
IE0034074488	3407448	4.5 Treas Bnd 2020	114.39	114.43	-0.036%	-0.877%	-1.755%	-1.755%	-0.19	2.83	2.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.43	118.47	-0.031%	-1.104%	-2.069%	-2.069%	-0.16	3.31	3.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.43	-0.003%	-0.943%	-1.413%	-1.413%	0.11	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.15	121.16	-0.007%	-1.129%	-2.153%	-2.153%	0.32	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.24	119.22	0.018%	-1.232%	-2.054%	-2.054%	0.58	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.25	135.21	0.026%	-1.398%	-2.589%	-2.589%	0.81	6.87	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.48	99.47	0.017%	-1.631%	-2.833%	-2.833%	1.06	8.70	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.68	110.58	0.090%	-2.022%	-4.132%	-4.132%	1.50	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.77	96.70	0.079%	-2.858%			1.89	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.49	97.39	0.109%	-3.196%	-9.367%	-9.367%	2.12	21.51	21.06

Return Price Performance			Index Price 24-Mar-2017	Previous Index Price 23-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	105.76	105.77	-0.008%	-0.059%	-0.167%	-0.167%	-0.55	0.56	0.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.65	-0.018%	-0.179%	-0.374%	-0.374%	-0.41	1.52	1.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.97	114.01	-0.032%	-0.270%	-0.612%	-0.612%	-0.34	2.11	2.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.50	118.52	-0.016%	-0.371%	-0.714%	-0.714%	-0.30	2.41	2.42
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	118.61	-0.024%	-0.600%	-0.843%	-0.843%	-0.19	2.83	2.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.58	120.60	-0.019%	-0.817%	-1.108%	-1.108%	-0.16	3.31	3.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.44	-0.001%	-1.647%	-1.988%	-1.988%	0.11	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	121.19	0.002%	-3.983%	-4.468%	-4.468%	0.32	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.29	119.26	0.026%	-3.762%	-4.114%	-4.114%	0.58	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.41	135.36	0.037%	-4.891%	-5.415%	-5.415%	0.81	6.87	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.34	100.32	0.020%	-1.553%	-2.592%	-2.592%	1.06	8.70	8.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.74	112.63	0.093%	-1.851%	-3.606%	-3.606%	1.50	11.31	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.11	97.03	0.082%	-2.740%			1.89	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.68	97.57	0.114%	-3.065%	-10.632%	-10.632%	2.12	21.51	21.06