

Irish Stock Exchange Daily Bond Index Report

Wednesday 1 March, 2017

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Bond Indices Performance

Index	Close Value 01-Mar-2017	Previous Close Value 28-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.83	117.23	-0.342%	-0.34%	-1.68%	-1.68%	16.83%	6.09	6.04	0.89
All Bond Index (Return)	200.58	201.23	-0.326%	-0.33%	-1.05%	-1.05%	100.58%	6.09	6.04	0.89
Under 3 Bond Index (Clean)	88.63	88.71	-0.087%	-0.09%	-1.08%	-1.08%	-11.37%	1.76	1.77	-0.42
Under 3 Bond Index (Return)	143.24	143.35	-0.073%	-0.07%	-0.32%	-0.32%	43.24%	1.76	1.77	-0.42
Under 5 Bond Index (Clean)	101.94	102.06	-0.116%	-0.12%	-1.08%	-1.08%	1.94%	2.32	2.33	-0.38
Under 5 Bond Index (Return)	168.82	168.99	-0.102%	-0.10%	-0.36%	-0.36%	68.82%	2.32	2.33	-0.38
Under 10 Bond Index (Clean)	112.91	113.17	-0.233%	-0.23%	-1.20%	-1.20%	12.91%	4.23	4.22	0.28
Under 10 Bond Index (Return)	189.41	189.82	-0.218%	-0.22%	-0.60%	-0.60%	89.41%	4.23	4.22	0.28
5 Plus Bond Index (Clean)	129.68	130.37	-0.528%	-0.53%	-2.24%	-2.24%	29.68%	9.22	9.12	1.16
5 Plus Bond Index (Return)	224.82	225.98	-0.511%	-0.51%	-1.70%	-1.70%	124.82%	9.22	9.12	1.16
10 Plus Bond Index (Clean)	135.46	136.67	-0.886%	-0.89%	-4.54%	-4.54%	35.46%	15.63	15.36	1.74
10 Plus Bond Index (Return)	245.17	247.33	-0.873%	-0.87%	-3.83%	-3.83%	145.17%	15.63	15.36	1.74

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	103.80	2.02	134	105.82	0.00	6,227	6,464	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.12	1.65	134	109.77	0.00	8,948	9,675	9822
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.09	3.09	256	114.17	0.00	7,582	8,423	8657
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.63	2.17	134	118.79	0.00	6,465	7,540	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.24	3.91	317	119.15	0.00	11,269	12,986	13427
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.53	1.84	134	121.37	0.00	8,082	9,661	9809
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.14	0.77	351	104.90	0.00	6,328	6,589	6638
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.17	3.70	346	125.87	0.00	5,660	6,915	7124
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	3.24	348	123.50	0.00	8,031	9,658	9919
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.62	5.22	353	141.84	0.00	11,390	15,561	16156
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.66	0.80	290	101.46	0.00	7,505	7,555	7614
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.34	1.91	290	114.24	0.00	8,882	9,977	10146
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.61	0.23	49	98.84	0.00	4,000	3,944	3953
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.37	0.06	11	99.43	0.00	6,139	6,100	6104

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Bond Index Constituent

Clean Price Performance			Index Price 01-Mar-2017	Previous Index Price 28-Feb-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.80	103.82	-0.019%	-0.019%	-0.991%	-0.991%	-0.53	0.63	0.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.12	108.19	-0.065%	-0.065%	-0.939%	-0.939%	-0.46	1.59	1.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.09	111.21	-0.112%	-0.112%	-1.104%	-1.104%	-0.40	2.18	2.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.63	116.79	-0.145%	-0.145%	-1.312%	-1.312%	-0.38	2.48	2.49
IE0034074488	3407448	4.5 Treas Bnd 2020	115.24	115.40	-0.139%	-0.139%	-1.024%	-1.024%	-0.34	2.90	2.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.53	119.75	-0.180%	-0.180%	-1.154%	-1.154%	-0.34	3.38	3.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	104.41	-0.261%	-0.261%	-0.734%	-0.734%	-0.02	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	122.53	-0.297%	-0.297%	-1.329%	-1.329%	0.21	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.72	-0.383%	-0.383%	-1.212%	-1.212%	0.47	6.28	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.62	137.17	-0.400%	-0.400%	-1.603%	-1.603%	0.69	6.68	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.66	101.13	-0.463%	-0.463%	-1.680%	-1.680%	0.92	8.77	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.34	112.96	-0.557%	-0.557%	-2.698%	-2.698%	1.37	11.39	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.61	99.62	-1.017%	-1.017%	-	-	1.78	17.20	16.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.37	100.71	-1.336%	-1.336%	-7.626%	-7.626%	2.03	21.65	21.22

Return Price Performance			Index Price 01-Mar-2017	Previous Index Price 28-Feb-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.82	105.83	-0.005%	-0.005%	-0.113%	-0.113%	-0.53	0.63	0.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.77	109.83	-0.053%	-0.053%	-0.248%	-0.248%	-0.46	1.59	1.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.17	114.28	-0.098%	-0.098%	-0.440%	-0.440%	-0.40	2.18	2.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	118.94	-0.129%	-0.129%	-0.473%	-0.473%	-0.38	2.48	2.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.15	119.30	-0.124%	-0.124%	-0.368%	-0.368%	-0.34	2.90	2.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.37	121.57	-0.166%	-0.166%	-0.459%	-0.459%	-0.34	3.38	3.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.90	105.18	-0.258%	-0.258%	-0.604%	-0.604%	-0.02	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.87	126.22	-0.280%	-0.280%	-0.784%	-0.784%	0.21	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.50	123.96	-0.365%	-0.365%	-0.729%	-0.729%	0.47	6.28	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.84	142.37	-0.376%	-0.376%	-0.925%	-0.925%	0.69	6.68	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.46	101.92	-0.456%	-0.456%	-1.507%	-1.507%	0.92	8.77	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.24	114.86	-0.542%	-0.542%	-2.321%	-2.321%	1.37	11.39	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.84	99.84	-1.011%	-1.011%	-	-	1.78	17.20	16.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.43	100.77	-1.331%	-1.331%	-9.034%	-9.034%	2.03	21.65	21.22