

Irish Stock Exchange Daily Bond Index Report

Thursday 2 March, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 02-Mar-2017	Previous Close Value 01-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.63	116.83	-0.164%	-0.51%	-1.84%	-1.84%	16.63%	6.08	6.02	0.91
All Bond Index (Return)	200.27	200.58	-0.152%	-0.48%	-1.21%	-1.21%	100.27%	6.08	6.02	0.91
Under 3 Bond Index (Clean)	88.61	88.63	-0.021%	-0.11%	-1.10%	-1.10%	-11.39%	1.75	1.76	-0.43
Under 3 Bond Index (Return)	143.23	143.24	-0.009%	-0.08%	-0.33%	-0.33%	43.23%	1.75	1.76	-0.43
Under 5 Bond Index (Clean)	101.91	101.94	-0.036%	-0.15%	-1.12%	-1.12%	1.91%	2.31	2.32	-0.38
Under 5 Bond Index (Return)	168.77	168.82	-0.024%	-0.13%	-0.38%	-0.38%	68.77%	2.31	2.32	-0.38
Under 10 Bond Index (Clean)	112.79	112.91	-0.102%	-0.33%	-1.30%	-1.30%	12.79%	4.22	4.21	0.30
Under 10 Bond Index (Return)	189.24	189.41	-0.090%	-0.31%	-0.69%	-0.69%	89.24%	4.22	4.21	0.30
5 Plus Bond Index (Clean)	129.33	129.68	-0.270%	-0.80%	-2.51%	-2.51%	29.33%	9.20	9.09	1.18
5 Plus Bond Index (Return)	224.24	224.82	-0.258%	-0.77%	-1.95%	-1.95%	124.24%	9.20	9.09	1.18
10 Plus Bond Index (Clean)	134.81	135.46	-0.481%	-1.36%	-5.00%	-5.00%	34.81%	15.60	15.33	1.77
10 Plus Bond Index (Return)	244.02	245.17	-0.471%	-1.34%	-4.28%	-4.28%	144.02%	15.60	15.33	1.77

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	103.77	2.03	135	105.80	0.00	6,227	6,462	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.08	1.66	135	109.75	0.00	8,948	9,671	9820
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.09	3.10	257	114.19	0.00	7,582	8,423	8658
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.59	2.18	135	118.78	0.00	6,465	7,538	7679
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.19	3.92	318	119.11	0.00	11,269	12,980	13422
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.45	1.85	135	121.30	0.00	8,082	9,654	9803
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.04	0.77	352	104.81	0.00	6,328	6,583	6632
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.04	3.71	347	125.74	0.00	5,660	6,907	7117
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.06	3.25	349	123.31	0.00	8,031	9,642	9903
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.33	5.24	354	141.56	0.00	11,390	15,528	16125
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.41	0.80	291	101.20	0.00	7,505	7,535	7595
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.98	1.91	291	113.89	0.00	8,882	9,945	10115
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.99	0.23	50	98.22	0.00	4,000	3,920	3929
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.72	0.07	12	98.79	0.00	6,139	6,060	6064

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Bond Index Constituent

Clean Price Performance			Index Price 02-Mar-2017	Previous Index Price 01-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	103.77	103.80	-0.031%	-0.050%	-1.022%	-1.022%	-0.56	0.62	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.08	108.12	-0.036%	-0.101%	-0.975%	-0.975%	-0.46	1.58	1.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.09	111.09	0.006%	-0.105%	-1.098%	-1.098%	-0.42	2.17	2.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.59	116.63	-0.027%	-0.171%	-1.338%	-1.338%	-0.39	2.47	2.48
IE0034074488	3407448	4.5 Treas Bnd 2020	115.19	115.24	-0.047%	-0.185%	-1.070%	-1.070%	-0.34	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.45	119.53	-0.072%	-0.252%	-1.226%	-1.226%	-0.33	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.04	104.14	-0.096%	-0.357%	-0.829%	-0.829%	0.00	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.04	122.17	-0.110%	-0.406%	-1.438%	-1.438%	0.22	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.06	120.26	-0.170%	-0.552%	-1.380%	-1.380%	0.49	6.27	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.33	136.62	-0.213%	-0.612%	-1.813%	-1.813%	0.72	6.67	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.41	100.66	-0.255%	-0.717%	-1.931%	-1.931%	0.95	8.76	8.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.98	112.34	-0.320%	-0.876%	-3.010%	-3.010%	1.40	11.38	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.99	98.61	-0.626%	-1.636%			1.82	17.18	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.72	99.37	-0.648%	-1.976%	-8.225%	-8.225%	2.06	21.62	21.18

Return Price Performance			Index Price 02-Mar-2017	Previous Index Price 01-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	105.80	105.82	-0.016%	-0.021%	-0.129%	-0.129%	-0.56	0.62	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.77	-0.025%	-0.077%	-0.273%	-0.273%	-0.46	1.58	1.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.19	114.17	0.017%	-0.081%	-0.424%	-0.424%	-0.42	2.17	2.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.78	118.79	-0.013%	-0.141%	-0.485%	-0.485%	-0.39	2.47	2.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.11	119.15	-0.034%	-0.158%	-0.402%	-0.402%	-0.34	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.30	121.37	-0.060%	-0.226%	-0.519%	-0.519%	-0.33	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.81	104.90	-0.092%	-0.350%	-0.695%	-0.695%	0.00	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.74	125.87	-0.098%	-0.377%	-0.880%	-0.880%	0.22	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.31	123.50	-0.158%	-0.522%	-0.886%	-0.886%	0.49	6.27	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.56	141.84	-0.195%	-0.570%	-1.118%	-1.118%	0.72	6.67	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.20	101.46	-0.251%	-0.706%	-1.754%	-1.754%	0.95	8.76	8.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.89	114.24	-0.310%	-0.850%	-2.623%	-2.623%	1.40	11.38	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.22	98.84	-0.619%	-1.624%			1.82	17.18	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.79	99.43	-0.642%	-1.964%	-9.618%	-9.618%	2.06	21.62	21.18