

# Irish Stock Exchange Daily Bond Index Report

Friday 3 March, 2017

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## Bond Indices Performance

Index	Close Value 03-Mar-2017	Previous Close Value 02-Mar-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.35	116.63	-0.244%	-0.75%	-2.08%	-2.08%	16.35%	6.06	6.00	0.95
All Bond Index (Return)	199.81	200.27	-0.231%	-0.71%	-1.43%	-1.43%	99.81%	6.06	6.00	0.95
Under 3 Bond Index (Clean)	88.57	88.61	-0.045%	-0.15%	-1.15%	-1.15%	-11.43%	1.75	1.75	-0.41
Under 3 Bond Index (Return)	143.18	143.23	-0.032%	-0.11%	-0.36%	-0.36%	43.18%	1.75	1.75	-0.41
Under 5 Bond Index (Clean)	101.86	101.91	-0.045%	-0.20%	-1.16%	-1.16%	1.86%	2.31	2.31	-0.36
Under 5 Bond Index (Return)	168.72	168.77	-0.033%	-0.16%	-0.41%	-0.41%	68.72%	2.31	2.31	-0.36
Under 10 Bond Index (Clean)	112.63	112.79	-0.146%	-0.48%	-1.45%	-1.45%	12.63%	4.22	4.20	0.33
Under 10 Bond Index (Return)	188.99	189.24	-0.134%	-0.44%	-0.82%	-0.82%	88.99%	4.22	4.20	0.33
5 Plus Bond Index (Clean)	128.80	129.33	-0.410%	-1.20%	-2.91%	-2.91%	28.80%	9.18	9.07	1.22
5 Plus Bond Index (Return)	223.36	224.24	-0.395%	-1.16%	-2.34%	-2.34%	123.36%	9.18	9.07	1.22
10 Plus Bond Index (Clean)	133.81	134.81	-0.741%	-2.09%	-5.70%	-5.70%	33.81%	15.58	15.30	1.81
10 Plus Bond Index (Return)	242.24	244.02	-0.729%	-2.06%	-4.98%	-4.98%	142.24%	15.58	15.30	1.81

## 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	103.73	2.05	136	105.78	0.00	6,227	6,460	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.03	1.68	136	109.70	0.00	8,948	9,666	9816
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.03	3.11	258	114.14	0.00	7,582	8,419	8654
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.55	2.20	136	118.75	0.00	6,465	7,535	7677
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.13	3.93	319	119.07	0.00	11,269	12,974	13417
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.40	1.86	136	121.26	0.00	8,082	9,650	9800
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.77	353	104.68	0.00	6,328	6,575	6624
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.81	3.72	348	125.53	0.00	5,660	6,895	7105
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.78	3.26	350	123.04	0.00	8,031	9,620	9881
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	5.25	355	141.20	0.00	11,390	15,485	16083
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.92	0.80	292	100.72	0.00	7,505	7,499	7559
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.29	1.92	292	113.21	0.00	8,882	9,884	10054
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.18	0.24	51	97.42	0.00	4,000	3,887	3897
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.84	0.07	13	97.91	0.00	6,139	6,006	6011



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Mar-2017	Previous Index Price 02-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	103.73	103.77	-0.037%	-0.087%	-1.058%	-1.058%	-0.52	0.62	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.03	108.08	-0.052%	-0.153%	-1.026%	-1.026%	-0.44	1.58	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.03	111.09	-0.052%	-0.157%	-1.149%	-1.149%	-0.40	2.17	2.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.55	116.59	-0.036%	-0.207%	-1.373%	-1.373%	-0.38	2.47	2.48
IE0034074488	3407448	4.5 Treas Bnd 2020	115.13	115.19	-0.049%	-0.235%	-1.119%	-1.119%	-0.33	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.40	119.45	-0.041%	-0.293%	-1.266%	-1.266%	-0.32	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	104.04	-0.121%	-0.478%	-0.949%	-0.949%	0.02	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.81	122.04	-0.184%	-0.590%	-1.619%	-1.619%	0.25	5.39	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	120.06	-0.230%	-0.780%	-1.607%	-1.607%	0.53	6.27	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	136.33	-0.279%	-0.890%	-2.087%	-2.087%	0.76	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.92	100.41	-0.489%	-1.202%	-2.411%	-2.411%	1.01	8.76	8.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.29	111.98	-0.615%	-1.485%	-3.607%	-3.607%	1.45	11.37	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.18	97.99	-0.829%	-2.451%			1.87	17.16	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.84	98.72	-0.890%	-2.849%	-9.042%	-9.042%	2.10	21.58	21.13

Return Price Performance			Index Price 03-Mar-2017	Previous Index Price 02-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	105.78	105.80	-0.022%	-0.043%	-0.151%	-0.151%	-0.52	0.62	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.70	109.75	-0.039%	-0.117%	-0.312%	-0.312%	-0.44	1.58	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.19	-0.040%	-0.122%	-0.464%	-0.464%	-0.40	2.17	2.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.78	-0.022%	-0.163%	-0.507%	-0.507%	-0.38	2.47	2.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	119.11	-0.038%	-0.196%	-0.440%	-0.440%	-0.33	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.26	121.30	-0.029%	-0.255%	-0.548%	-0.548%	-0.32	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.68	104.81	-0.118%	-0.468%	-0.813%	-0.813%	0.02	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.53	125.74	-0.171%	-0.547%	-1.050%	-1.050%	0.25	5.39	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.04	123.31	-0.217%	-0.737%	-1.100%	-1.100%	0.53	6.27	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.20	141.56	-0.259%	-0.827%	-1.373%	-1.373%	0.76	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.72	101.20	-0.482%	-1.185%	-2.228%	-2.228%	1.01	8.76	8.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.21	113.89	-0.599%	-1.443%	-3.206%	-3.206%	1.45	11.37	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.42	98.22	-0.822%	-2.432%			1.87	17.16	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.91	98.79	-0.885%	-2.831%	-10.417%	-10.417%	2.10	21.58	21.13