

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 February, 2017

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Bond Indices Performance

Index	Close Value 21-Feb-2017	Previous Close Value 20-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.80	115.84	-0.032%	0.10%	-2.54%	-2.54%	15.80%	6.05	5.99	1.03
All Bond Index (Return)	198.71	198.76	-0.023%	0.28%	-1.97%	-1.97%	98.71%	6.05	5.99	1.03
Under 3 Bond Index (Clean)	88.66	88.66	-0.002%	-0.33%	-1.05%	-1.05%	-11.34%	1.78	1.79	-0.38
Under 3 Bond Index (Return)	143.15	143.14	0.010%	-0.07%	-0.39%	-0.39%	43.15%	1.78	1.79	-0.38
Under 5 Bond Index (Clean)	101.87	101.86	0.006%	-0.25%	-1.15%	-1.15%	1.87%	2.34	2.34	-0.30
Under 5 Bond Index (Return)	168.54	168.51	0.018%	0.00%	-0.52%	-0.52%	68.54%	2.34	2.34	-0.30
Under 10 Bond Index (Clean)	112.35	112.37	-0.013%	0.02%	-1.69%	-1.69%	12.35%	4.24	4.22	0.41
Under 10 Bond Index (Return)	188.36	188.36	-0.003%	0.23%	-1.15%	-1.15%	88.36%	4.24	4.22	0.41
5 Plus Bond Index (Clean)	127.68	127.76	-0.065%	0.40%	-3.75%	-3.75%	27.68%	9.18	9.06	1.32
5 Plus Bond Index (Return)	221.31	221.43	-0.057%	0.53%	-3.24%	-3.24%	121.31%	9.18	9.06	1.32
10 Plus Bond Index (Clean)	131.63	131.80	-0.131%	0.45%	-7.24%	-7.24%	31.63%	15.57	15.27	1.92
10 Plus Bond Index (Return)	238.20	238.49	-0.125%	0.56%	-6.56%	-6.56%	138.20%	15.57	15.27	1.92

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	103.90	1.90	126	105.80	0.00	6,227	6,470	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.17	1.55	126	109.72	0.00	8,973	9,706	9845
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.13	2.99	248	114.12	0.00	7,668	8,521	8750
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.59	2.04	126	118.62	0.00	6,465	7,537	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.02	3.81	309	118.83	0.00	11,269	12,961	13391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.21	1.73	126	120.94	0.00	8,082	9,635	9774
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.75	343	104.21	0.00	6,328	6,546	6594
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.20	3.61	338	124.82	0.00	5,585	6,769	6971
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.16	3.17	340	122.33	0.00	8,031	9,570	9824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.17	5.10	345	140.28	0.00	11,390	15,397	15978
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.26	0.77	282	100.03	0.00	7,505	7,449	7507
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.57	1.85	282	111.42	0.00	8,882	9,731	9896
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.67	0.19	41	95.86	0.00	4,000	3,827	3834
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.06	0.02	3	96.08	0.00	6,139	5,897	5898

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Bond Index Constituent

Clean Price Performance			Index Price 21-Feb-2017	Previous Index Price 20-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	103.90	103.90	0.005%	-0.419%	-0.893%	-0.893%	-0.48	0.65	0.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.17	108.16	0.009%	-0.358%	-0.898%	-0.898%	-0.42	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.13	111.13	-0.006%	-0.301%	-1.067%	-1.067%	-0.38	2.20	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.59	116.60	-0.016%	-0.259%	-1.345%	-1.345%	-0.32	2.50	2.51
IE0034074488	3407448	4.5 Treas Bnd 2020	115.02	114.98	0.036%	-0.115%	-1.215%	-1.215%	-0.25	2.92	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.21	119.22	-0.006%	-0.151%	-1.419%	-1.419%	-0.24	3.40	3.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.46	-0.009%	0.045%	-1.384%	-1.384%	0.11	4.94	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.20	121.24	-0.032%	0.122%	-2.110%	-2.110%	0.36	5.42	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.16	119.12	0.038%	0.449%	-2.116%	-2.116%	0.62	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.17	135.27	-0.074%	0.398%	-2.643%	-2.643%	0.86	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.26	99.34	-0.084%	0.702%	-3.053%	-3.053%	1.09	8.79	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.57	109.67	-0.089%	0.084%	-5.094%	-5.094%	1.59	11.39	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.67	95.74	-0.067%	1.005%			1.96	17.16	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.06	96.29	-0.241%	0.699%	-10.698%	-10.698%	2.19	21.54	21.08

Return Price Performance			Index Price 21-Feb-2017	Previous Index Price 20-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	105.80	105.78	0.019%	-0.113%	-0.129%	-0.129%	-0.48	0.65	0.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.72	109.70	0.020%	-0.119%	-0.297%	-0.297%	-0.42	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.11	0.004%	-0.071%	-0.488%	-0.488%	-0.38	2.20	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.63	-0.003%	0.031%	-0.614%	-0.614%	-0.32	2.50	2.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.83	118.78	0.045%	0.106%	-0.636%	-0.636%	-0.25	2.92	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.94	120.93	0.006%	0.089%	-0.812%	-0.812%	-0.24	3.40	3.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.21	-0.007%	0.089%	-1.266%	-1.266%	0.11	4.94	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.82	124.84	-0.022%	0.300%	-1.612%	-1.612%	0.36	5.42	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.33	122.28	0.044%	0.599%	-1.673%	-1.673%	0.62	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.28	140.36	-0.061%	0.607%	-2.016%	-2.016%	0.86	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.03	100.11	-0.080%	0.755%	-2.893%	-2.893%	1.09	8.79	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.42	111.52	-0.083%	0.207%	-4.731%	-4.731%	1.59	11.39	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.86	95.92	-0.062%	1.107%			1.96	17.16	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.08	96.30	-0.236%	-1.258%	-12.098%	-12.098%	2.19	21.54	21.08