

Irish Stock Exchange Daily Bond Index Report

Wednesday 1 February, 2017

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Bond Indices Performance

Index	Close Value 01-Feb-2017	Previous Close Value 31-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.52	115.69	-0.147%	-0.15%	-2.77%	-2.77%	15.52%	6.06	6.00	1.09
All Bond Index (Return)	197.89	198.15	-0.135%	-0.13%	-2.38%	-2.38%	97.89%	6.06	6.00	1.09
Under 3 Bond Index (Clean)	88.95	88.96	-0.011%	-0.01%	-0.73%	-0.73%	-11.05%	1.84	1.85	-0.41
Under 3 Bond Index (Return)	143.25	143.25	0.001%	0.00%	-0.32%	-0.32%	43.25%	1.84	1.85	-0.41
Under 5 Bond Index (Clean)	102.10	102.12	-0.027%	-0.03%	-0.93%	-0.93%	2.10%	2.39	2.40	-0.29
Under 5 Bond Index (Return)	168.51	168.54	-0.015%	-0.02%	-0.54%	-0.54%	68.51%	2.39	2.40	-0.29
Under 10 Bond Index (Clean)	112.22	112.33	-0.097%	-0.10%	-1.81%	-1.81%	12.22%	4.24	4.22	0.47
Under 10 Bond Index (Return)	187.77	187.93	-0.085%	-0.09%	-1.46%	-1.46%	87.77%	4.24	4.22	0.47
5 Plus Bond Index (Clean)	126.85	127.17	-0.250%	-0.25%	-4.37%	-4.37%	26.85%	9.25	9.12	1.40
5 Plus Bond Index (Return)	219.61	220.13	-0.238%	-0.24%	-3.98%	-3.98%	119.61%	9.25	9.12	1.40
10 Plus Bond Index (Clean)	130.51	131.04	-0.404%	-0.40%	-8.03%	-8.03%	30.51%	15.49	15.19	1.98
10 Plus Bond Index (Return)	235.94	236.87	-0.392%	-0.39%	-7.45%	-7.45%	135.94%	15.49	15.19	1.98

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	104.29	1.60	106	105.89	0.00	6,227	6,494	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.56	1.31	106	109.87	0.00	8,992	9,762	9879
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.48	2.75	228	114.23	0.00	7,683	8,565	8776
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.84	1.71	106	118.56	0.00	6,515	7,613	7724
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.10	3.56	289	118.66	0.00	11,269	12,970	13371
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.33	1.45	106	120.78	0.00	8,082	9,644	9762
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.39	0.71	323	104.10	0.00	5,728	5,922	5963
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.92	3.40	318	124.32	0.00	5,570	6,735	6924
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.38	2.98	320	121.36	0.00	8,031	9,507	9746
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.35	4.81	325	139.16	0.00	11,390	15,303	15851
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.28	0.72	262	99.00	0.00	6,790	6,673	6722
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.06	1.72	262	110.78	0.00	8,882	9,686	9839
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.28	0.10	21	94.38	0.00	4,000	3,771	3775
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.02	1.91	349	96.93	0.00	6,139	5,833	5950

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Bond Index Constituent

Clean Price Performance			Index Price 01-Feb-2017	Previous Index Price 31-Jan-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	104.29	104.34	-0.047%	-0.047%	-0.523%	-0.523%	-0.56	0.70	0.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.56	108.55	0.009%	0.009%	-0.532%	-0.532%	-0.49	1.66	1.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.48	111.46	0.017%	0.017%	-0.752%	-0.752%	-0.41	2.25	2.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.84	116.89	-0.038%	-0.038%	-1.126%	-1.126%	-0.29	2.55	2.56
IE0034074488	3407448	4.5 Treas Bnd 2020	115.10	115.15	-0.049%	-0.049%	-1.150%	-1.150%	-0.19	2.98	2.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.33	119.39	-0.054%	-0.054%	-1.323%	-1.323%	-0.19	3.46	3.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.39	103.41	-0.015%	-0.015%	-1.443%	-1.443%	0.13	5.00	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.92	121.06	-0.112%	-0.112%	-2.338%	-2.338%	0.43	5.47	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.38	118.63	-0.214%	-0.214%	-2.762%	-2.762%	0.74	6.35	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.35	134.64	-0.212%	-0.212%	-3.235%	-3.235%	0.97	6.74	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.28	98.57	-0.292%	-0.292%	-4.010%	-4.010%	1.20	8.84	8.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.06	109.48	-0.385%	-0.385%	-5.538%	-5.538%	1.64	11.44	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.28	94.72	-0.462%	-0.462%			2.05	17.19	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.02	95.39	-0.396%	-0.396%	-11.670%	-11.670%	2.24	21.11	20.65

Return Price Performance			Index Price 01-Feb-2017	Previous Index Price 31-Jan-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.89	105.92	-0.032%	-0.032%	-0.048%	-0.048%	-0.56	0.70	0.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.87	109.85	0.020%	0.020%	-0.158%	-0.158%	-0.49	1.66	1.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.23	114.20	0.027%	0.027%	-0.391%	-0.391%	-0.41	2.25	2.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.59	-0.024%	-0.024%	-0.669%	-0.669%	-0.29	2.55	2.56
IE0034074488	3407448	4.5 Treas Bnd 2020	118.66	118.70	-0.038%	-0.038%	-0.779%	-0.779%	-0.19	2.98	2.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.78	120.83	-0.041%	-0.041%	-0.942%	-0.942%	-0.19	3.46	3.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	104.11	-0.012%	-0.012%	-1.366%	-1.366%	0.13	5.00	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.32	124.44	-0.100%	-0.100%	-2.004%	-2.004%	0.43	5.47	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.36	121.60	-0.201%	-0.201%	-2.456%	-2.456%	0.74	6.35	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.16	139.43	-0.194%	-0.194%	-2.797%	-2.797%	0.97	6.74	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.00	99.28	-0.287%	-0.287%	-3.898%	-3.898%	1.20	8.84	8.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.78	111.19	-0.372%	-0.372%	-5.281%	-5.281%	1.64	11.44	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.38	94.81	-0.457%	-0.457%			2.05	17.19	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.93	97.30	-0.383%	-0.383%	-11.319%	-11.319%	2.24	21.11	20.65