

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 February, 2017

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Bond Indices Performance

Index	Close Value 07-Feb-2017	Previous Close Value 06-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.56	115.55	0.014%	-0.11%	-2.74%	-2.74%	15.56%	6.04	5.98	1.08
All Bond Index (Return)	198.07	198.02	0.022%	-0.04%	-2.29%	-2.29%	98.07%	6.04	5.98	1.08
Under 3 Bond Index (Clean)	88.95	88.94	0.008%	-0.01%	-0.72%	-0.72%	-11.05%	1.82	1.83	-0.45
Under 3 Bond Index (Return)	143.36	143.33	0.020%	0.08%	-0.24%	-0.24%	43.36%	1.82	1.83	-0.45
Under 5 Bond Index (Clean)	102.11	102.07	0.041%	-0.01%	-0.92%	-0.92%	2.11%	2.37	2.38	-0.33
Under 5 Bond Index (Return)	168.65	168.57	0.052%	0.07%	-0.45%	-0.45%	68.65%	2.37	2.38	-0.33
Under 10 Bond Index (Clean)	112.30	112.24	0.052%	-0.02%	-1.73%	-1.73%	12.30%	4.23	4.21	0.44
Under 10 Bond Index (Return)	188.02	187.90	0.060%	0.05%	-1.33%	-1.33%	88.02%	4.23	4.21	0.44
5 Plus Bond Index (Clean)	126.93	126.94	-0.010%	-0.19%	-4.32%	-4.32%	26.93%	9.22	9.09	1.39
5 Plus Bond Index (Return)	219.82	219.83	-0.003%	-0.14%	-3.89%	-3.89%	119.82%	9.22	9.09	1.39
10 Plus Bond Index (Clean)	130.31	130.55	-0.179%	-0.55%	-8.17%	-8.17%	30.31%	15.47	15.16	1.98
10 Plus Bond Index (Return)	235.67	236.08	-0.172%	-0.51%	-7.55%	-7.55%	135.67%	15.47	15.16	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	104.25	1.69	112	105.94	0.00	6,227	6,492	6597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.51	1.38	112	109.90	0.00	8,973	9,737	9861
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.57	2.82	234	114.39	0.00	7,683	8,572	8789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.86	1.81	112	118.67	0.00	6,515	7,614	7732
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.15	3.64	295	118.79	0.00	11,269	12,976	13386
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.34	1.53	112	120.87	0.00	8,082	9,645	9769
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.72	329	104.09	0.00	5,728	5,921	5962
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.04	3.46	324	124.50	0.00	5,585	6,760	6953
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.58	3.04	326	121.62	0.00	8,031	9,523	9767
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.63	4.90	331	139.53	0.00	11,390	15,335	15893
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.46	0.73	268	99.19	0.00	6,790	6,685	6735
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.89	1.76	268	110.66	0.00	8,882	9,671	9828
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.41	0.13	27	94.54	0.00	4,000	3,776	3781
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.69	1.95	355	96.64	0.00	6,139	5,813	5932

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Bond Index Constituent

Clean Price Performance			Index Price 07-Feb-2017	Previous Index Price 06-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	104.25	104.27	-0.014%	-0.087%	-0.563%	-0.563%	-0.64	0.69	0.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.51	108.53	-0.014%	-0.037%	-0.578%	-0.578%	-0.51	1.65	1.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.57	111.54	0.029%	0.096%	-0.674%	-0.674%	-0.48	2.24	2.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.86	116.82	0.033%	-0.024%	-1.113%	-1.113%	-0.33	2.54	2.55
IE0034074488	3407448	4.5 Treas Bnd 2020	115.15	115.05	0.093%	0.001%	-1.100%	-1.100%	-0.23	2.96	2.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.34	119.24	0.084%	-0.046%	-1.316%	-1.316%	-0.22	3.44	3.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.26	0.108%	-0.039%	-1.467%	-1.467%	0.14	4.98	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.04	120.96	0.060%	-0.017%	-2.245%	-2.245%	0.41	5.45	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.58	118.49	0.077%	-0.043%	-2.596%	-2.596%	0.71	6.33	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.63	134.57	0.047%	-0.005%	-3.034%	-3.034%	0.93	6.73	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.46	98.41	0.047%	-0.111%	-3.836%	-3.836%	1.18	8.82	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.89	108.95	-0.050%	-0.533%	-5.679%	-5.679%	1.65	11.42	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.41	94.56	-0.154%	-0.325%			2.04	17.18	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.69	95.08	-0.411%	-0.735%	-11.970%	-11.970%	2.26	21.08	20.62

Return Price Performance			Index Price 07-Feb-2017	Previous Index Price 06-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	105.94	105.94	0.000%	0.014%	-0.002%	-0.002%	-0.64	0.69	0.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.90	109.90	-0.002%	0.042%	-0.136%	-0.136%	-0.51	1.65	1.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.39	114.35	0.038%	0.168%	-0.250%	-0.250%	-0.48	2.24	2.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.67	118.62	0.046%	0.072%	-0.574%	-0.574%	-0.33	2.54	2.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.79	118.67	0.100%	0.073%	-0.669%	-0.669%	-0.23	2.96	2.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.87	120.76	0.094%	0.034%	-0.867%	-0.867%	-0.22	3.44	3.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.09	103.97	0.109%	-0.024%	-1.378%	-1.378%	0.14	4.98	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.50	124.41	0.068%	0.044%	-1.863%	-1.863%	0.41	5.45	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.62	121.51	0.083%	0.012%	-2.247%	-2.247%	0.71	6.33	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.53	139.45	0.056%	0.070%	-2.540%	-2.540%	0.93	6.73	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.19	99.14	0.048%	-0.091%	-3.708%	-3.708%	1.18	8.82	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.66	110.70	-0.043%	-0.483%	-5.387%	-5.387%	1.65	11.42	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.54	94.68	-0.149%	-0.290%			2.04	17.18	16.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.64	97.02	-0.398%	-0.681%	-11.585%	-11.585%	2.26	21.08	20.62