

Irish Stock Exchange Daily Bond Index Report

Thursday 9 February, 2017

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Bond Indices Performance

Index	Close Value 09-Feb-2017	Previous Close Value 08-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.37	115.89	0.414%	0.59%	-2.06%	-2.06%	16.37%	6.09	6.04	0.97
All Bond Index (Return)	199.45	198.63	0.414%	0.66%	-1.61%	-1.61%	99.45%	6.09	6.04	0.97
Under 3 Bond Index (Clean)	88.88	88.91	-0.031%	-0.09%	-0.80%	-0.80%	-11.12%	1.81	1.82	-0.44
Under 3 Bond Index (Return)	143.29	143.31	-0.019%	0.03%	-0.29%	-0.29%	43.29%	1.81	1.82	-0.44
Under 5 Bond Index (Clean)	102.07	102.07	0.000%	-0.05%	-0.96%	-0.96%	2.07%	2.36	2.37	-0.33
Under 5 Bond Index (Return)	168.63	168.61	0.011%	0.05%	-0.47%	-0.47%	68.63%	2.36	2.37	-0.33
Under 10 Bond Index (Clean)	112.67	112.45	0.200%	0.31%	-1.41%	-1.41%	12.67%	4.23	4.22	0.36
Under 10 Bond Index (Return)	188.67	188.28	0.206%	0.39%	-0.99%	-0.99%	88.67%	4.23	4.22	0.36
5 Plus Bond Index (Clean)	128.62	127.63	0.771%	1.14%	-3.04%	-3.04%	28.62%	9.28	9.16	1.26
5 Plus Bond Index (Return)	222.72	221.04	0.761%	1.18%	-2.62%	-2.62%	122.72%	9.28	9.16	1.26
10 Plus Bond Index (Clean)	133.66	131.68	1.507%	2.00%	-5.81%	-5.81%	33.66%	15.56	15.28	1.82
10 Plus Bond Index (Return)	241.67	238.12	1.490%	2.03%	-5.20%	-5.20%	141.67%	15.56	15.28	1.82

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	104.14	1.72	114	105.86	0.00	6,227	6,485	6592
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.41	1.41	114	109.81	0.00	8,973	9,727	9854
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.45	2.85	236	114.30	0.00	7,683	8,563	8781
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.87	1.84	114	118.71	0.00	6,515	7,614	7734
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.19	3.66	297	118.85	0.00	11,269	12,980	13393
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.34	1.56	114	120.90	0.00	8,082	9,645	9771
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.73	331	104.34	0.00	6,328	5,935	5976
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.60	3.48	326	125.08	0.00	5,585	6,791	6986
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.44	3.06	328	122.50	0.00	8,031	9,592	9838
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.90	4.93	333	140.83	0.00	11,390	15,479	16041
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.80	0.74	270	100.54	0.00	7,440	6,776	6827
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.80	1.78	270	112.57	0.00	8,882	9,840	9998
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.20	0.14	29	97.33	0.00	4,000	3,888	3893
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.19	1.96	357	100.14	0.00	6,139	6,028	6148

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Bond Index Constituent

Clean Price Performance			Index Price 09-Feb-2017	Previous Index Price 08-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	104.14	104.21	-0.067%	-0.190%	-0.665%	-0.665%	-0.59	0.68	0.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.41	108.45	-0.040%	-0.135%	-0.676%	-0.676%	-0.48	1.64	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.45	111.49	-0.036%	-0.009%	-0.778%	-0.778%	-0.45	2.23	2.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.87	116.85	0.015%	-0.015%	-1.104%	-1.104%	-0.36	2.53	2.54
IE0034074488	3407448	4.5 Treas Bnd 2020	115.19	115.12	0.062%	0.032%	-1.069%	-1.069%	-0.26	2.95	2.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.34	119.31	0.021%	-0.046%	-1.316%	-1.316%	-0.23	3.43	3.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.46	0.143%	0.197%	-1.234%	-1.234%	0.09	4.97	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.60	121.23	0.301%	0.449%	-1.790%	-1.790%	0.32	5.45	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.44	118.98	0.389%	0.685%	-1.886%	-1.886%	0.59	6.32	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.90	135.18	0.532%	0.938%	-2.120%	-2.120%	0.79	6.72	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.80	99.05	0.757%	1.252%	-2.524%	-2.524%	1.02	8.82	8.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.80	109.72	0.981%	1.205%	-4.031%	-4.031%	1.50	11.43	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.20	95.53	1.748%	2.616%			1.87	17.22	16.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.19	96.06	2.218%	2.929%	-8.721%	-8.721%	2.09	21.22	20.79

Return Price Performance			Index Price 09-Feb-2017	Previous Index Price 08-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	105.86	105.92	-0.052%	-0.059%	-0.075%	-0.075%	-0.59	0.68	0.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.81	109.84	-0.028%	-0.034%	-0.212%	-0.212%	-0.48	1.64	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.32	-0.024%	0.087%	-0.331%	-0.331%	-0.45	2.23	2.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.68	0.029%	0.108%	-0.538%	-0.538%	-0.36	2.53	2.54
IE0034074488	3407448	4.5 Treas Bnd 2020	118.85	118.77	0.071%	0.125%	-0.618%	-0.618%	-0.26	2.95	2.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	120.86	0.032%	0.057%	-0.844%	-0.844%	-0.23	3.43	3.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.19	0.144%	0.214%	-1.143%	-1.143%	0.09	4.97	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.08	124.71	0.301%	0.514%	-1.402%	-1.402%	0.32	5.45	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.50	122.03	0.387%	0.737%	-1.538%	-1.538%	0.59	6.32	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.83	140.09	0.524%	1.002%	-1.632%	-1.632%	0.79	6.72	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.54	99.79	0.755%	1.268%	-2.399%	-2.399%	1.02	8.82	8.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.57	111.49	0.970%	1.239%	-3.749%	-3.749%	1.50	11.43	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.33	95.66	1.751%	2.658%			1.87	17.22	16.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.14	98.01	2.179%	2.922%	-8.377%	-8.377%	2.09	21.22	20.79