

Irish Stock Exchange Daily Bond Index Report

Monday 13 February, 2017

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Bond Indices Performance

Index	Close Value 13-Feb-2017	Previous Close Value 10-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.15	116.02	0.104%	0.39%	-2.25%	-2.25%	16.15%	6.08	6.02	1.00
All Bond Index (Return)	199.15	198.89	0.129%	0.50%	-1.76%	-1.76%	99.15%	6.08	6.02	1.00
Under 3 Bond Index (Clean)	88.84	88.85	-0.010%	-0.14%	-0.85%	-0.85%	-11.16%	1.81	1.81	-0.43
Under 3 Bond Index (Return)	143.29	143.25	0.027%	0.03%	-0.29%	-0.29%	43.29%	1.81	1.81	-0.43
Under 5 Bond Index (Clean)	102.02	102.02	0.001%	-0.10%	-1.01%	-1.01%	2.02%	2.36	2.37	-0.32
Under 5 Bond Index (Return)	168.63	168.57	0.036%	0.05%	-0.47%	-0.47%	68.63%	2.36	2.37	-0.32
Under 10 Bond Index (Clean)	112.57	112.50	0.060%	0.21%	-1.50%	-1.50%	12.57%	4.26	4.24	0.38
Under 10 Bond Index (Return)	188.56	188.40	0.088%	0.34%	-1.04%	-1.04%	88.56%	4.26	4.24	0.38
5 Plus Bond Index (Clean)	128.21	127.97	0.191%	0.82%	-3.35%	-3.35%	28.21%	9.21	9.09	1.28
5 Plus Bond Index (Return)	222.10	221.64	0.207%	0.89%	-2.89%	-2.89%	122.10%	9.21	9.09	1.28
10 Plus Bond Index (Clean)	132.74	132.31	0.330%	1.30%	-6.45%	-6.45%	32.74%	15.52	15.23	1.87
10 Plus Bond Index (Return)	240.08	239.27	0.341%	1.36%	-5.82%	-5.82%	140.08%	15.52	15.23	1.87

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	104.09	1.78	118	105.87	0.00	6,227	6,482	6593
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.37	1.46	118	109.83	0.00	8,973	9,724	9855
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.37	2.89	240	114.26	0.00	7,683	8,556	8779
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.81	1.91	118	118.72	0.00	6,515	7,611	7735
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.14	3.71	301	118.85	0.00	11,269	12,975	13393
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.29	1.62	118	120.91	0.00	8,082	9,641	9772
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.73	335	104.40	0.00	6,328	6,560	6606
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.40	3.53	330	124.93	0.00	5,585	6,780	6977
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.25	3.09	332	122.35	0.00	8,031	9,577	9825
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.60	4.99	337	140.59	0.00	11,390	15,445	16013
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.63	0.75	274	100.38	0.00	7,440	7,412	7468
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.41	1.80	274	112.21	0.00	8,882	9,806	9966
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.28	0.15	33	96.44	0.00	4,000	3,851	3857
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.13	1.98	361	99.11	0.00	6,139	5,963	6084

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Bond Index Constituent

Clean Price Performance			Index Price 13-Feb-2017	Previous Index Price 10-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	104.09	104.10	-0.004%	-0.239%	-0.713%	-0.713%	-0.56	0.67	0.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.37	108.37	0.000%	-0.168%	-0.708%	-0.708%	-0.48	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.37	111.40	-0.032%	-0.085%	-0.854%	-0.854%	-0.43	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.81	116.82	-0.003%	-0.065%	-1.153%	-1.153%	-0.35	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	115.14	115.13	0.010%	-0.013%	-1.114%	-1.114%	-0.25	2.94	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.29	119.26	0.027%	-0.085%	-1.355%	-1.355%	-0.23	3.42	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.54	0.123%	0.249%	-1.184%	-1.184%	0.08	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.40	121.30	0.083%	0.285%	-1.950%	-1.950%	0.34	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.25	119.15	0.085%	0.525%	-2.042%	-2.042%	0.62	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.60	135.44	0.117%	0.715%	-2.336%	-2.336%	0.82	6.72	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.63	99.35	0.277%	1.075%	-2.694%	-2.694%	1.04	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.41	110.05	0.323%	0.850%	-4.367%	-4.367%	1.53	11.42	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.28	96.05	0.242%	1.651%			1.92	17.20	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.13	96.75	0.396%	1.823%	-9.702%	-9.702%	2.14	21.17	20.73

Return Price Performance			Index Price 13-Feb-2017	Previous Index Price 10-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	105.87	105.83	0.039%	-0.050%	-0.066%	-0.066%	-0.56	0.67	0.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.83	109.79	0.034%	-0.020%	-0.198%	-0.198%	-0.48	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.26	0.000%	0.054%	-0.364%	-0.364%	-0.43	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.72	118.68	0.037%	0.113%	-0.533%	-0.533%	-0.35	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.85	118.80	0.041%	0.122%	-0.620%	-0.620%	-0.25	2.94	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.91	120.84	0.060%	0.063%	-0.838%	-0.838%	-0.23	3.42	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.40	104.26	0.128%	0.274%	-1.084%	-1.084%	0.08	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.93	124.79	0.107%	0.389%	-1.525%	-1.525%	0.34	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.35	122.22	0.106%	0.612%	-1.661%	-1.661%	0.62	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.59	140.38	0.145%	0.828%	-1.801%	-1.801%	0.82	6.72	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.38	100.09	0.284%	1.104%	-2.557%	-2.557%	1.04	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.21	111.83	0.336%	0.915%	-4.058%	-4.058%	1.53	11.42	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.44	96.19	0.256%	1.714%			1.92	17.20	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.11	98.71	0.404%	1.860%	-9.322%	-9.322%	2.14	21.17	20.73