

Irish Stock Exchange Daily Bond Index Report

Thursday 16 February, 2017

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Bond Indices Performance

Index	Close Value 16-Feb-2017	Previous Close Value 15-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.88	115.92	-0.031%	0.17%	-2.47%	-2.47%	15.88%	6.07	6.01	1.03
All Bond Index (Return)	198.76	198.80	-0.021%	0.31%	-1.95%	-1.95%	98.76%	6.07	6.01	1.03
Under 3 Bond Index (Clean)	88.75	88.80	-0.056%	-0.23%	-0.95%	-0.95%	-11.25%	1.79	1.80	-0.41
Under 3 Bond Index (Return)	143.20	143.26	-0.043%	-0.03%	-0.35%	-0.35%	43.20%	1.79	1.80	-0.41
Under 5 Bond Index (Clean)	101.95	102.01	-0.061%	-0.17%	-1.08%	-1.08%	1.95%	2.34	2.35	-0.32
Under 5 Bond Index (Return)	168.57	168.65	-0.048%	0.02%	-0.50%	-0.50%	68.57%	2.34	2.35	-0.32
Under 10 Bond Index (Clean)	112.43	112.47	-0.038%	0.09%	-1.62%	-1.62%	12.43%	4.24	4.23	0.40
Under 10 Bond Index (Return)	188.39	188.44	-0.028%	0.24%	-1.14%	-1.14%	88.39%	4.24	4.23	0.40
5 Plus Bond Index (Clean)	127.76	127.77	-0.006%	0.46%	-3.69%	-3.69%	27.76%	9.21	9.09	1.32
5 Plus Bond Index (Return)	221.37	221.37	0.001%	0.56%	-3.21%	-3.21%	121.37%	9.21	9.09	1.32
10 Plus Bond Index (Clean)	131.75	131.74	0.007%	0.54%	-7.15%	-7.15%	31.75%	15.61	15.31	1.92
10 Plus Bond Index (Return)	238.35	238.33	0.012%	0.63%	-6.50%	-6.50%	138.35%	15.61	15.31	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	103.97	1.82	121	105.79	0.00	6,227	6,474	6588
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.27	1.49	121	109.76	0.00	8,973	9,715	9849
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.24	2.93	243	114.17	0.00	7,668	8,530	8754
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.75	1.96	121	118.71	0.00	6,465	7,606	7734
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.04	3.75	304	118.79	0.00	11,269	12,964	13386
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.31	1.66	121	120.97	0.00	8,082	9,643	9777
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.74	338	104.26	0.00	6,328	6,550	6597
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.31	3.56	333	124.86	0.00	5,585	6,775	6974
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.10	3.12	335	122.22	0.00	8,031	9,564	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.25	5.03	340	140.28	0.00	11,390	15,406	15979
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.39	0.76	277	100.15	0.00	7,505	7,409	7466
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.81	1.82	277	111.63	0.00	8,882	9,753	9914
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.62	0.17	36	95.79	0.00	4,000	3,825	3831
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.04	2.00	364	98.04	0.00	6,139	5,896	6018

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Bond Index Constituent

Clean Price Performance			Index Price 16-Feb-2017	Previous Index Price 15-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	103.97	104.03	-0.059%	-0.358%	-0.833%	-0.833%	-0.50	0.66	0.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.27	108.32	-0.050%	-0.265%	-0.805%	-0.805%	-0.46	1.62	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.24	111.30	-0.052%	-0.199%	-0.967%	-0.967%	-0.40	2.21	2.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.75	116.83	-0.067%	-0.118%	-1.206%	-1.206%	-0.36	2.51	2.52
IE0034074488	3407448	4.5 Treas Bnd 2020	115.04	115.14	-0.083%	-0.097%	-1.197%	-1.197%	-0.24	2.93	2.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.31	119.37	-0.047%	-0.069%	-1.338%	-1.338%	-0.25	3.41	3.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.57	-0.052%	0.106%	-1.324%	-1.324%	0.10	4.95	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.31	121.35	-0.040%	0.207%	-2.027%	-2.027%	0.35	5.43	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.10	119.11	-0.008%	0.393%	-2.171%	-2.171%	0.63	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.25	135.29	-0.024%	0.458%	-2.585%	-2.585%	0.85	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.39	99.32	0.072%	0.835%	-2.925%	-2.925%	1.07	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.81	109.82	-0.011%	0.303%	-4.886%	-4.886%	1.57	11.40	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.62	95.68	-0.064%	0.950%			1.97	17.17	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.04	95.96	0.082%	0.680%	-10.715%	-10.715%	2.19	21.55	21.09

Return Price Performance			Index Price 16-Feb-2017	Previous Index Price 15-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	105.79	105.84	-0.043%	-0.126%	-0.142%	-0.142%	-0.50	0.66	0.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.76	109.80	-0.037%	-0.083%	-0.261%	-0.261%	-0.46	1.62	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.17	114.21	-0.040%	-0.025%	-0.443%	-0.443%	-0.40	2.21	2.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.77	-0.052%	0.102%	-0.544%	-0.544%	-0.36	2.51	2.52
IE0034074488	3407448	4.5 Treas Bnd 2020	118.79	118.87	-0.070%	0.072%	-0.671%	-0.671%	-0.24	2.93	2.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.97	121.01	-0.035%	0.114%	-0.787%	-0.787%	-0.25	3.41	3.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.31	-0.050%	0.139%	-1.217%	-1.217%	0.10	4.95	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.86	124.90	-0.030%	0.338%	-1.574%	-1.574%	0.35	5.43	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.22	122.22	0.000%	0.506%	-1.764%	-1.764%	0.63	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.28	140.30	-0.012%	0.612%	-2.011%	-2.011%	0.85	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.15	100.07	0.075%	0.873%	-2.779%	-2.779%	1.07	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.63	111.64	-0.005%	0.393%	-4.554%	-4.554%	1.57	11.40	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.79	95.84	-0.058%	1.028%			1.97	17.17	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.04	97.95	0.087%	0.757%	-10.304%	-10.304%	2.19	21.55	21.09