

Irish Stock Exchange Daily Bond Index Report

Monday 20 February, 2017

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Bond Indices Performance

Index	Close Value 20-Feb-2017	Previous Close Value 17-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.84	116.03	-0.164%	0.13%	-2.51%	-2.51%	15.84%	6.07	6.01	1.03
All Bond Index (Return)	198.76	199.02	-0.133%	0.31%	-1.95%	-1.95%	98.76%	6.07	6.01	1.03
Under 3 Bond Index (Clean)	88.66	88.74	-0.090%	-0.33%	-1.04%	-1.04%	-11.34%	1.78	1.79	-0.37
Under 3 Bond Index (Return)	143.14	143.21	-0.052%	-0.08%	-0.40%	-0.40%	43.14%	1.78	1.79	-0.37
Under 5 Bond Index (Clean)	101.86	101.96	-0.094%	-0.26%	-1.16%	-1.16%	1.86%	2.34	2.35	-0.30
Under 5 Bond Index (Return)	168.51	168.61	-0.058%	-0.02%	-0.54%	-0.54%	68.51%	2.34	2.35	-0.30
Under 10 Bond Index (Clean)	112.37	112.51	-0.131%	0.04%	-1.67%	-1.67%	12.37%	4.24	4.22	0.41
Under 10 Bond Index (Return)	188.36	188.55	-0.099%	0.23%	-1.15%	-1.15%	88.36%	4.24	4.22	0.41
5 Plus Bond Index (Clean)	127.76	128.05	-0.222%	0.46%	-3.69%	-3.69%	27.76%	9.21	9.09	1.32
5 Plus Bond Index (Return)	221.43	221.87	-0.197%	0.59%	-3.18%	-3.18%	121.43%	9.21	9.09	1.32
10 Plus Bond Index (Clean)	131.80	132.24	-0.333%	0.58%	-7.12%	-7.12%	31.80%	15.61	15.32	1.91
10 Plus Bond Index (Return)	238.49	239.24	-0.313%	0.69%	-6.45%	-6.45%	138.49%	15.61	15.32	1.91

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	103.90	1.88	125	105.78	0.00	6,227	6,470	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.16	1.54	125	109.70	0.00	8,973	9,705	9843
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.13	2.98	247	114.11	0.00	7,668	8,522	8750
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.60	2.02	125	118.63	0.00	6,465	7,539	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.98	3.80	308	118.78	0.00	11,269	12,957	13385
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.22	1.71	125	120.93	0.00	8,082	9,635	9774
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.75	342	104.21	0.00	6,328	6,547	6594
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.24	3.60	337	124.84	0.00	5,585	6,771	6973
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.12	3.16	339	122.28	0.00	8,031	9,566	9820
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.27	5.09	344	140.36	0.00	11,390	15,408	15988
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.34	0.77	281	100.11	0.00	7,505	7,455	7513
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.67	1.85	281	111.52	0.00	8,882	9,740	9904
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.74	0.19	40	95.92	0.00	4,000	3,829	3837
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.29	0.01	2	96.30	2.00	6,139	5,911	6035

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Bond Index Constituent

Clean Price Performance			Index Price 20-Feb-2017	Previous Index Price 17-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	103.90	103.95	-0.044%	-0.424%	-0.898%	-0.898%	-0.45	0.65	0.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.16	108.25	-0.088%	-0.368%	-0.907%	-0.907%	-0.41	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.13	111.24	-0.093%	-0.294%	-1.061%	-1.061%	-0.37	2.20	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.60	116.76	-0.130%	-0.243%	-1.329%	-1.329%	-0.32	2.50	2.51
IE0034074488	3407448	4.5 Treas Bnd 2020	114.98	115.08	-0.085%	-0.151%	-1.250%	-1.250%	-0.23	2.92	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.22	119.37	-0.121%	-0.145%	-1.413%	-1.413%	-0.23	3.40	3.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.64	-0.170%	0.054%	-1.376%	-1.376%	0.11	4.94	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.24	121.43	-0.151%	0.154%	-2.078%	-2.078%	0.36	5.42	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.12	119.30	-0.157%	0.411%	-2.153%	-2.153%	0.63	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.27	135.48	-0.151%	0.472%	-2.571%	-2.571%	0.85	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.34	99.61	-0.268%	0.786%	-2.972%	-2.972%	1.08	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.67	110.01	-0.313%	0.174%	-5.009%	-5.009%	1.58	11.39	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.74	96.06	-0.340%	1.073%			1.96	17.17	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.29	96.64	-0.360%	0.942%	-10.483%	-10.483%	2.18	21.55	21.09

Return Price Performance			Index Price 20-Feb-2017	Previous Index Price 17-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	105.78	105.78	0.000%	-0.132%	-0.148%	-0.148%	-0.45	0.65	0.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.70	109.75	-0.053%	-0.139%	-0.317%	-0.317%	-0.41	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.11	114.18	-0.058%	-0.075%	-0.493%	-0.493%	-0.37	2.20	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.63	118.73	-0.087%	0.034%	-0.612%	-0.612%	-0.32	2.50	2.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.78	118.84	-0.051%	0.061%	-0.681%	-0.681%	-0.23	2.92	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.93	121.04	-0.086%	0.084%	-0.818%	-0.818%	-0.23	3.40	3.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.38	-0.162%	0.096%	-1.259%	-1.259%	0.11	4.94	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.84	124.99	-0.121%	0.322%	-1.590%	-1.590%	0.36	5.42	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.28	122.43	-0.130%	0.554%	-1.717%	-1.717%	0.63	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.36	140.52	-0.115%	0.668%	-1.957%	-1.957%	0.85	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.11	100.37	-0.258%	0.836%	-2.815%	-2.815%	1.08	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.52	111.84	-0.290%	0.290%	-4.652%	-4.652%	1.58	11.39	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.92	96.23	-0.325%	1.170%			1.96	17.17	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.30	98.64	-2.369%	-1.025%	-11.890%	-11.890%	2.18	21.55	21.09