

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 February, 2017

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Bond Indices Performance

Index	Close Value 22-Feb-2017	Previous Close Value 21-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.89	115.80	0.077%	0.17%	-2.46%	-2.46%	15.89%	6.06	6.00	1.02
All Bond Index (Return)	198.88	198.71	0.085%	0.37%	-1.89%	-1.89%	98.88%	6.06	6.00	1.02
Under 3 Bond Index (Clean)	88.67	88.66	0.008%	-0.33%	-1.04%	-1.04%	-11.33%	1.78	1.79	-0.39
Under 3 Bond Index (Return)	143.18	143.15	0.020%	-0.05%	-0.37%	-0.37%	43.18%	1.78	1.79	-0.39
Under 5 Bond Index (Clean)	101.88	101.87	0.013%	-0.24%	-1.14%	-1.14%	1.88%	2.33	2.34	-0.31
Under 5 Bond Index (Return)	168.58	168.54	0.024%	0.02%	-0.50%	-0.50%	68.58%	2.33	2.34	-0.31
Under 10 Bond Index (Clean)	112.40	112.35	0.038%	0.06%	-1.65%	-1.65%	12.40%	4.24	4.22	0.40
Under 10 Bond Index (Return)	188.45	188.36	0.047%	0.28%	-1.10%	-1.10%	88.45%	4.24	4.22	0.40
5 Plus Bond Index (Clean)	127.85	127.68	0.132%	0.53%	-3.63%	-3.63%	27.85%	9.19	9.07	1.31
5 Plus Bond Index (Return)	221.61	221.31	0.136%	0.67%	-3.11%	-3.11%	121.61%	9.19	9.07	1.31
10 Plus Bond Index (Clean)	131.99	131.63	0.277%	0.73%	-6.98%	-6.98%	31.99%	15.58	15.29	1.90
10 Plus Bond Index (Return)	238.86	238.20	0.281%	0.84%	-6.30%	-6.30%	138.86%	15.58	15.29	1.90

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	1.91	127	105.81	0.00	6,227	6,470	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.19	1.57	127	109.76	0.00	8,973	9,708	9849
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.14	3.00	249	114.14	0.00	7,668	8,522	8752
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.58	2.05	127	118.63	0.00	6,465	7,537	7670
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.05	3.82	310	118.87	0.00	11,269	12,965	13395
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.23	1.74	127	120.97	0.00	8,082	9,636	9776
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.47	0.75	344	104.22	0.00	6,328	6,547	6595
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.29	3.62	339	124.91	0.00	5,585	6,774	6976
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.25	3.18	341	122.42	0.00	8,031	9,577	9832
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.28	5.12	346	140.40	0.00	11,390	15,409	15992
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.35	0.78	283	100.12	0.00	7,505	7,456	7514
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.67	1.86	283	111.53	0.00	8,882	9,740	9905
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.13	0.20	42	96.33	0.00	4,000	3,845	3853
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.50	0.02	4	96.52	0.00	6,139	5,924	5925

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Bond Index Constituent

Clean Price Performance			Index Price 22-Feb-2017	Previous Index Price 21-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	103.90	-0.004%	-0.423%	-0.897%	-0.897%	-0.50	0.65	0.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.19	108.17	0.025%	-0.333%	-0.873%	-0.873%	-0.44	1.61	1.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.14	111.13	0.008%	-0.292%	-1.059%	-1.059%	-0.38	2.20	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.58	116.59	-0.004%	-0.264%	-1.350%	-1.350%	-0.33	2.50	2.51
IE0034074488	3407448	4.5 Treas Bnd 2020	115.05	115.02	0.025%	-0.090%	-1.190%	-1.190%	-0.26	2.92	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.23	119.21	0.010%	-0.141%	-1.409%	-1.409%	-0.24	3.40	3.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	103.45	0.014%	0.059%	-1.371%	-1.371%	0.11	4.94	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.29	121.20	0.068%	0.191%	-2.043%	-2.043%	0.35	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.25	119.16	0.072%	0.522%	-2.045%	-2.045%	0.61	6.29	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.28	135.17	0.081%	0.480%	-2.564%	-2.564%	0.85	6.69	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.35	99.26	0.092%	0.794%	-2.964%	-2.964%	1.08	8.78	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.67	109.57	0.089%	0.174%	-5.009%	-5.009%	1.58	11.39	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.13	95.67	0.479%	1.489%			1.93	17.17	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.50	96.06	0.457%	1.159%	-10.290%	-10.290%	2.17	21.56	21.10

Return Price Performance			Index Price 22-Feb-2017	Previous Index Price 21-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	105.81	105.80	0.010%	-0.103%	-0.119%	-0.119%	-0.50	0.65	0.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.76	109.72	0.036%	-0.083%	-0.261%	-0.261%	-0.44	1.61	1.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.12	0.018%	-0.053%	-0.470%	-0.470%	-0.38	2.20	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.63	118.62	0.009%	0.040%	-0.605%	-0.605%	-0.33	2.50	2.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	118.83	0.035%	0.141%	-0.602%	-0.602%	-0.26	2.92	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.97	120.94	0.021%	0.111%	-0.791%	-0.791%	-0.24	3.40	3.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.21	0.015%	0.105%	-1.251%	-1.251%	0.11	4.94	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.91	124.82	0.075%	0.374%	-1.539%	-1.539%	0.35	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.42	122.33	0.078%	0.677%	-1.597%	-1.597%	0.61	6.29	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.40	140.28	0.089%	0.697%	-1.929%	-1.929%	0.85	6.69	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.12	100.03	0.093%	0.849%	-2.803%	-2.803%	1.08	8.78	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.53	111.42	0.094%	0.301%	-4.641%	-4.641%	1.58	11.39	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.33	95.86	0.483%	1.596%			1.93	17.17	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.52	96.08	0.463%	-0.801%	-11.691%	-11.691%	2.17	21.56	21.10