

Irish Stock Exchange Daily Bond Index Report

Monday 27 February, 2017

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Bond Indices Performance

Index	Close Value 27-Feb-2017	Previous Close Value 24-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.09	116.95	0.121%	1.21%	-1.45%	-1.45%	17.09%	6.11	6.06	0.86
All Bond Index (Return)	200.99	200.70	0.145%	1.43%	-0.85%	-0.85%	100.99%	6.11	6.06	0.86
Under 3 Bond Index (Clean)	88.72	88.73	-0.008%	-0.27%	-0.98%	-0.98%	-11.28%	1.76	1.77	-0.46
Under 3 Bond Index (Return)	143.35	143.31	0.029%	0.07%	-0.25%	-0.25%	43.35%	1.76	1.77	-0.46
Under 5 Bond Index (Clean)	102.06	102.06	0.002%	-0.06%	-0.97%	-0.97%	2.06%	2.32	2.33	-0.42
Under 5 Bond Index (Return)	168.97	168.91	0.037%	0.26%	-0.27%	-0.27%	68.97%	2.32	2.33	-0.42
Under 10 Bond Index (Clean)	113.07	113.05	0.020%	0.66%	-1.06%	-1.06%	13.07%	4.24	4.23	0.26
Under 10 Bond Index (Return)	189.64	189.55	0.049%	0.91%	-0.48%	-0.48%	89.64%	4.24	4.23	0.26
5 Plus Bond Index (Clean)	130.10	129.81	0.220%	2.30%	-1.93%	-1.93%	30.10%	9.24	9.14	1.13
5 Plus Bond Index (Return)	225.50	224.97	0.236%	2.44%	-1.40%	-1.40%	125.50%	9.24	9.14	1.13
10 Plus Bond Index (Clean)	136.34	135.49	0.630%	4.05%	-3.92%	-3.92%	36.34%	15.66	15.40	1.70
10 Plus Bond Index (Return)	246.73	245.16	0.641%	4.16%	-3.22%	-3.22%	146.73%	15.66	15.40	1.70

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	103.84	1.99	132	105.83	0.00	6,227	6,466	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.20	1.63	132	109.83	0.00	8,948	9,682	9828
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.23	3.06	254	114.29	0.00	7,582	8,434	8666
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.80	2.13	132	118.94	0.00	6,465	7,551	7689
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.39	3.88	315	119.28	0.00	11,269	13,003	13441
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.72	1.81	132	121.52	0.00	8,082	9,675	9821
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.33	0.77	349	105.09	0.00	6,328	6,601	6650
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.37	3.68	344	126.04	0.00	5,660	6,926	7134
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.50	3.22	346	123.72	0.00	8,031	9,677	9936
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.86	5.19	351	142.05	0.00	11,390	15,588	16180
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.84	0.79	288	101.63	0.00	7,505	7,568	7627
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.72	1.89	288	114.61	0.00	8,882	10,011	10179
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.36	0.22	47	99.58	0.00	4,000	3,975	3983
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.45	0.05	9	100.50	0.00	6,139	6,167	6170

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Bond Index Constituent

Clean Price Performance			Index Price 27-Feb-2017	Previous Index Price 24-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	103.84	103.86	-0.012%	-0.477%	-0.951%	-0.951%	-0.54	0.63	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.20	108.21	-0.002%	-0.323%	-0.863%	-0.863%	-0.49	1.59	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.23	111.24	-0.010%	-0.206%	-0.974%	-0.974%	-0.45	2.18	2.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.80	116.81	-0.009%	-0.074%	-1.163%	-1.163%	-0.43	2.48	2.49
IE0034074488	3407448	4.5 Treas Bnd 2020	115.39	115.36	0.032%	0.208%	-0.896%	-0.896%	-0.38	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.72	119.72	-0.005%	0.269%	-1.005%	-1.005%	-0.38	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	104.33	-0.001%	0.890%	-0.552%	-0.552%	-0.06	4.92	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.37	122.40	-0.028%	1.085%	-1.169%	-1.169%	0.18	5.40	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.50	120.46	0.031%	1.573%	-1.021%	-1.021%	0.44	6.28	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.86	136.79	0.048%	1.647%	-1.432%	-1.432%	0.67	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.84	100.69	0.148%	2.308%	-1.507%	-1.507%	0.90	8.77	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.72	112.15	0.502%	2.960%	-2.367%	-2.367%	1.34	11.40	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.36	98.73	0.637%	4.903%			1.74	17.22	16.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.45	99.62	0.835%	5.301%	-6.617%	-6.617%	1.98	21.69	21.27

Return Price Performance			Index Price 27-Feb-2017	Previous Index Price 24-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	105.83	105.80	0.031%	-0.086%	-0.102%	-0.102%	-0.54	0.63	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.83	109.80	0.032%	-0.017%	-0.195%	-0.195%	-0.49	1.59	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.29	114.27	0.022%	0.084%	-0.334%	-0.334%	-0.45	2.18	2.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.94	118.90	0.033%	0.295%	-0.352%	-0.352%	-0.43	2.48	2.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.28	119.20	0.062%	0.482%	-0.263%	-0.263%	-0.38	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.52	121.49	0.029%	0.572%	-0.334%	-0.334%	-0.38	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.09	105.09	0.006%	0.940%	-0.426%	-0.426%	-0.06	4.92	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.04	126.05	-0.002%	1.287%	-0.643%	-0.643%	0.18	5.40	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.72	123.65	0.053%	1.741%	-0.557%	-0.557%	0.44	6.28	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.05	141.94	0.077%	1.878%	-0.779%	-0.779%	0.67	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.63	101.47	0.155%	2.366%	-1.341%	-1.341%	0.90	8.77	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.61	114.03	0.511%	3.074%	-2.005%	-2.005%	1.34	11.40	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.58	98.94	0.650%	5.031%			1.74	17.22	16.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.50	99.65	0.851%	3.288%	-8.051%	-8.051%	1.98	21.69	21.27