

Irish Stock Exchange Daily Bond Index Report

Tuesday 28 February, 2017

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Bond Indices Performance

Index	Close Value 28-Feb-2017	Previous Close Value 27-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.23	117.09	0.114%	1.33%	-1.34%	-1.34%	17.23%	6.12	6.07	0.84
All Bond Index (Return)	201.23	200.99	0.120%	1.55%	-0.73%	-0.73%	101.23%	6.12	6.07	0.84
Under 3 Bond Index (Clean)	88.71	88.72	-0.015%	-0.28%	-1.00%	-1.00%	-11.29%	1.76	1.77	-0.46
Under 3 Bond Index (Return)	143.35	143.35	-0.002%	0.07%	-0.25%	-0.25%	43.35%	1.76	1.77	-0.46
Under 5 Bond Index (Clean)	102.06	102.06	-0.001%	-0.06%	-0.97%	-0.97%	2.06%	2.32	2.33	-0.42
Under 5 Bond Index (Return)	168.99	168.97	0.011%	0.27%	-0.26%	-0.26%	68.99%	2.32	2.33	-0.42
Under 10 Bond Index (Clean)	113.17	113.07	0.088%	0.75%	-0.97%	-0.97%	13.17%	4.24	4.23	0.23
Under 10 Bond Index (Return)	189.82	189.64	0.096%	1.01%	-0.38%	-0.38%	89.82%	4.24	4.23	0.23
5 Plus Bond Index (Clean)	130.37	130.10	0.208%	2.51%	-1.73%	-1.73%	30.37%	9.25	9.15	1.10
5 Plus Bond Index (Return)	225.98	225.50	0.211%	2.65%	-1.19%	-1.19%	125.98%	9.25	9.15	1.10
10 Plus Bond Index (Clean)	136.67	136.34	0.239%	4.30%	-3.69%	-3.69%	36.67%	15.67	15.41	1.68
10 Plus Bond Index (Return)	247.33	246.73	0.243%	4.42%	-2.98%	-2.98%	147.33%	15.67	15.41	1.68

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	103.82	2.00	133	105.83	0.00	6,227	6,465	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.19	1.64	133	109.83	0.00	8,948	9,681	9828
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.21	3.07	255	114.28	0.00	7,582	8,432	8665
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.79	2.15	133	118.94	0.00	6,465	7,551	7690
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.40	3.90	316	119.30	0.00	11,269	13,005	13444
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.75	1.82	133	121.57	0.00	8,082	9,678	9825
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.41	0.77	350	105.18	0.00	6,328	6,607	6655
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.53	3.69	345	126.22	0.00	5,660	6,935	7144
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.72	3.23	347	123.96	0.00	8,031	9,695	9955
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.17	5.21	352	142.37	0.00	11,390	15,624	16217
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.13	0.79	289	101.92	0.00	7,505	7,590	7649
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.96	1.90	289	114.86	0.00	8,882	10,033	10202
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.62	0.22	48	99.84	0.00	4,000	3,985	3994
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.71	0.06	10	100.77	0.00	6,139	6,183	6186

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Bond Index Constituent

Clean Price Performance			Index Price 28-Feb-2017	Previous Index Price 27-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	103.82	103.84	-0.021%	-0.498%	-0.972%	-0.972%	-0.53	0.63	0.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.19	108.20	-0.012%	-0.335%	-0.875%	-0.875%	-0.49	1.59	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.21	111.23	-0.020%	-0.226%	-0.994%	-0.994%	-0.45	2.18	2.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.79	116.80	-0.006%	-0.080%	-1.169%	-1.169%	-0.43	2.48	2.49
IE0034074488	3407448	4.5 Treas Bnd 2020	115.40	115.39	0.010%	0.217%	-0.886%	-0.886%	-0.38	2.90	2.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.75	119.72	0.029%	0.298%	-0.976%	-0.976%	-0.39	3.38	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.33	0.079%	0.969%	-0.474%	-0.474%	-0.07	4.92	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.53	122.37	0.135%	1.221%	-1.035%	-1.035%	0.16	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.72	120.50	0.190%	1.766%	-0.833%	-0.833%	0.41	6.28	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.17	136.86	0.227%	1.878%	-1.208%	-1.208%	0.64	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.13	100.84	0.289%	2.603%	-1.223%	-1.223%	0.87	8.77	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.96	112.72	0.219%	3.185%	-2.153%	-2.153%	1.32	11.40	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.62	99.36	0.259%	5.174%			1.72	17.22	16.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.71	100.45	0.260%	5.575%	-6.375%	-6.375%	1.97	21.70	21.28

Return Price Performance			Index Price 28-Feb-2017	Previous Index Price 27-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	105.83	-0.007%	-0.093%	-0.109%	-0.109%	-0.53	0.63	0.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.83	109.83	0.000%	-0.017%	-0.195%	-0.195%	-0.49	1.59	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.29	-0.009%	0.075%	-0.343%	-0.343%	-0.45	2.18	2.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.94	118.94	0.008%	0.303%	-0.344%	-0.344%	-0.43	2.48	2.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	119.28	0.019%	0.501%	-0.244%	-0.244%	-0.38	2.90	2.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.57	121.52	0.040%	0.612%	-0.294%	-0.294%	-0.39	3.38	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.18	105.09	0.080%	1.021%	-0.347%	-0.347%	-0.07	4.92	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.22	126.04	0.139%	1.428%	-0.505%	-0.505%	0.16	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.96	123.72	0.192%	1.937%	-0.366%	-0.366%	0.41	6.28	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.37	142.05	0.229%	2.111%	-0.551%	-0.551%	0.64	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.92	101.63	0.289%	2.662%	-1.055%	-1.055%	0.87	8.77	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.86	114.61	0.221%	3.301%	-1.789%	-1.789%	1.32	11.40	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.84	99.58	0.263%	5.307%			1.72	17.22	16.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.77	100.50	0.266%	3.562%	-7.807%	-7.807%	1.97	21.70	21.28