

Irish Stock Exchange Daily Bond Index Report

Thursday 23 February, 2017

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Bond Indices Performance

Index	Close Value 23-Feb-2017	Previous Close Value 22-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.58	115.89	0.595%	0.77%	-1.88%	-1.88%	16.58%	6.09	6.03	0.93
All Bond Index (Return)	200.06	198.88	0.592%	0.96%	-1.31%	-1.31%	100.06%	6.09	6.03	0.93
Under 3 Bond Index (Clean)	88.70	88.67	0.038%	-0.29%	-1.00%	-1.00%	-11.30%	1.77	1.78	-0.43
Under 3 Bond Index (Return)	143.25	143.18	0.050%	0.00%	-0.32%	-0.32%	43.25%	1.77	1.78	-0.43
Under 5 Bond Index (Clean)	101.99	101.88	0.106%	-0.13%	-1.04%	-1.04%	1.99%	2.33	2.34	-0.37
Under 5 Bond Index (Return)	168.77	168.58	0.116%	0.14%	-0.38%	-0.38%	68.77%	2.33	2.34	-0.37
Under 10 Bond Index (Clean)	112.81	112.40	0.365%	0.43%	-1.29%	-1.29%	12.81%	4.24	4.22	0.31
Under 10 Bond Index (Return)	189.14	188.45	0.366%	0.64%	-0.74%	-0.74%	89.14%	4.24	4.22	0.31
5 Plus Bond Index (Clean)	129.13	127.85	1.006%	1.54%	-2.66%	-2.66%	29.13%	9.22	9.11	1.20
5 Plus Bond Index (Return)	223.81	221.61	0.992%	1.67%	-2.14%	-2.14%	123.81%	9.22	9.11	1.20
10 Plus Bond Index (Clean)	134.35	131.99	1.781%	2.52%	-5.32%	-5.32%	34.35%	15.63	15.35	1.79
10 Plus Bond Index (Return)	243.09	238.86	1.770%	2.63%	-4.64%	-4.64%	143.09%	15.63	15.35	1.79

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	103.86	1.93	128	105.79	0.00	6,227	6,467	6588
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.20	1.58	128	109.78	0.00	8,948	9,709	9850
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.20	3.01	250	114.21	0.00	7,582	8,526	8758
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.73	2.07	128	118.80	0.00	6,465	7,547	7681
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.24	3.83	311	119.07	0.00	11,269	12,986	13418
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.53	1.75	128	121.29	0.00	8,082	9,661	9802
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.95	0.76	345	104.70	0.00	6,328	6,578	6625
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.99	3.63	340	125.62	0.00	5,660	6,813	7016
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.06	3.19	342	123.25	0.00	8,031	9,642	9898
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.23	5.13	347	141.37	0.00	11,390	15,517	16102
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.23	0.78	284	101.00	0.00	7,505	7,522	7580
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.25	1.87	284	113.12	0.00	8,882	9,881	10047
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.95	0.20	43	98.15	0.00	4,000	3,918	3926
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.68	0.03	5	98.71	0.00	6,139	6,058	6060

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Bond Index Constituent

Clean Price Performance			Index Price 23-Feb-2017	Previous Index Price 22-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	103.86	103.90	-0.040%	-0.463%	-0.937%	-0.937%	-0.51	0.64	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.20	108.19	0.006%	-0.328%	-0.868%	-0.868%	-0.47	1.60	1.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.20	111.14	0.054%	-0.239%	-1.006%	-1.006%	-0.42	2.19	2.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.73	116.58	0.132%	-0.132%	-1.219%	-1.219%	-0.40	2.49	2.50
IE0034074488	3407448	4.5 Treas Bnd 2020	115.24	115.05	0.163%	0.073%	-1.029%	-1.029%	-0.32	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.53	119.23	0.257%	0.116%	-1.156%	-1.156%	-0.33	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	103.47	0.465%	0.524%	-0.912%	-0.912%	0.02	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.99	121.29	0.580%	0.772%	-1.475%	-1.475%	0.24	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.06	119.25	0.683%	1.208%	-1.377%	-1.377%	0.50	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.23	135.28	0.701%	1.184%	-1.881%	-1.881%	0.74	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.23	99.35	0.884%	1.685%	-2.107%	-2.107%	0.97	8.78	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.25	109.67	1.444%	1.620%	-3.637%	-3.637%	1.46	11.39	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.95	96.13	1.893%	3.410%			1.82	17.20	16.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.68	96.50	2.262%	3.448%	-8.261%	-8.261%	2.06	21.63	21.20

Return Price Performance			Index Price 23-Feb-2017	Previous Index Price 22-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	105.81	-0.026%	-0.128%	-0.144%	-0.144%	-0.51	0.64	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.78	109.76	0.016%	-0.066%	-0.244%	-0.244%	-0.47	1.60	1.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.14	0.063%	0.011%	-0.407%	-0.407%	-0.42	2.19	2.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.63	0.143%	0.184%	-0.462%	-0.462%	-0.40	2.49	2.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	118.87	0.168%	0.309%	-0.435%	-0.435%	-0.32	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	120.97	0.264%	0.375%	-0.529%	-0.529%	-0.33	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.70	104.22	0.463%	0.569%	-0.793%	-0.793%	0.02	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.62	124.91	0.572%	0.948%	-0.976%	-0.976%	0.24	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.25	122.42	0.673%	1.354%	-0.935%	-0.935%	0.50	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.37	140.40	0.686%	1.388%	-1.256%	-1.256%	0.74	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.00	100.12	0.880%	1.737%	-1.947%	-1.947%	0.97	8.78	8.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.12	111.53	1.426%	1.731%	-3.282%	-3.282%	1.46	11.39	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.15	96.33	1.894%	3.520%			1.82	17.20	16.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.71	96.52	2.267%	1.448%	-9.689%	-9.689%	2.06	21.63	21.20