

Irish Stock Exchange Daily Bond Index Report

Monday 6 February, 2017

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Bond Indices Performance

Index	Close Value 06-Feb-2017	Previous Close Value 03-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.55	115.81	-0.228%	-0.12%	-2.75%	-2.75%	15.55%	6.05	5.99	1.08
All Bond Index (Return)	198.02	198.41	-0.197%	-0.07%	-2.32%	-2.32%	98.02%	6.05	5.99	1.08
Under 3 Bond Index (Clean)	88.94	88.97	-0.031%	-0.02%	-0.73%	-0.73%	-11.06%	1.82	1.83	-0.44
Under 3 Bond Index (Return)	143.33	143.32	0.006%	0.06%	-0.26%	-0.26%	43.33%	1.82	1.83	-0.44
Under 5 Bond Index (Clean)	102.07	102.13	-0.058%	-0.05%	-0.96%	-0.96%	2.07%	2.38	2.38	-0.31
Under 5 Bond Index (Return)	168.57	168.60	-0.022%	0.02%	-0.50%	-0.50%	68.57%	2.38	2.38	-0.31
Under 10 Bond Index (Clean)	112.24	112.41	-0.151%	-0.07%	-1.79%	-1.79%	12.24%	4.23	4.21	0.46
Under 10 Bond Index (Return)	187.90	188.13	-0.119%	-0.01%	-1.39%	-1.39%	87.90%	4.23	4.21	0.46
5 Plus Bond Index (Clean)	126.94	127.42	-0.375%	-0.18%	-4.31%	-4.31%	26.94%	9.23	9.11	1.39
5 Plus Bond Index (Return)	219.83	220.60	-0.347%	-0.14%	-3.88%	-3.88%	119.83%	9.23	9.11	1.39
10 Plus Bond Index (Clean)	130.55	131.36	-0.622%	-0.37%	-8.00%	-8.00%	30.55%	15.48	15.18	1.97
10 Plus Bond Index (Return)	236.08	237.49	-0.596%	-0.33%	-7.40%	-7.40%	136.08%	15.48	15.18	1.97

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	104.27	1.67	111	105.94	0.00	6,227	6,493	6597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.53	1.37	111	109.90	0.00	8,973	9,738	9861
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.54	2.81	233	114.35	0.00	7,683	8,569	8785
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.82	1.79	111	118.62	0.00	6,515	7,611	7728
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.05	3.63	294	118.67	0.00	11,269	12,964	13373
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.24	1.52	111	120.76	0.00	8,082	9,637	9760
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.26	0.72	328	103.97	0.00	5,728	5,914	5955
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.96	3.45	323	124.41	0.00	5,585	6,756	6949
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.49	3.03	325	121.51	0.00	8,031	9,516	9759
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.57	4.88	330	139.45	0.00	11,390	15,328	15884
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.41	0.73	267	99.14	0.00	6,790	6,682	6732
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.95	1.76	267	110.70	0.00	8,882	9,676	9832
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.56	0.12	26	94.68	0.00	4,000	3,782	3787
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.08	1.94	354	97.02	0.00	6,139	5,837	5956

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Bond Index Constituent

Clean Price Performance			Index Price 06-Feb-2017	Previous Index Price 03-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	104.27	104.27	-0.004%	-0.073%	-0.548%	-0.548%	-0.64	0.69	0.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.53	108.54	-0.011%	-0.023%	-0.564%	-0.564%	-0.51	1.65	1.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.54	111.56	-0.018%	0.067%	-0.702%	-0.702%	-0.46	2.24	2.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.82	116.93	-0.096%	-0.057%	-1.146%	-1.146%	-0.32	2.54	2.55
IE0034074488	3407448	4.5 Treas Bnd 2020	115.05	115.15	-0.090%	-0.092%	-1.192%	-1.192%	-0.20	2.96	2.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.24	119.36	-0.102%	-0.130%	-1.398%	-1.398%	-0.19	3.44	3.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.26	103.55	-0.289%	-0.146%	-1.573%	-1.573%	0.16	4.98	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.96	121.24	-0.228%	-0.077%	-2.304%	-2.304%	0.42	5.46	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.49	118.76	-0.232%	-0.120%	-2.670%	-2.670%	0.72	6.33	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.57	134.92	-0.258%	-0.052%	-3.080%	-3.080%	0.94	6.73	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.41	98.77	-0.362%	-0.157%	-3.881%	-3.881%	1.18	8.82	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.95	109.48	-0.487%	-0.483%	-5.632%	-5.632%	1.64	11.42	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.56	95.25	-0.730%	-0.171%			2.03	17.18	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.08	95.83	-0.774%	-0.325%	-11.607%	-11.607%	2.24	21.10	20.64

Return Price Performance			Index Price 06-Feb-2017	Previous Index Price 03-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	105.94	105.90	0.040%	0.014%	-0.002%	-0.002%	-0.64	0.69	0.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.90	109.87	0.022%	0.044%	-0.134%	-0.134%	-0.51	1.65	1.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.35	114.33	0.014%	0.130%	-0.289%	-0.289%	-0.46	2.24	2.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.68	-0.054%	0.025%	-0.620%	-0.620%	-0.32	2.54	2.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.67	118.74	-0.056%	-0.027%	-0.768%	-0.768%	-0.20	2.96	2.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.76	120.84	-0.066%	-0.060%	-0.960%	-0.960%	-0.19	3.44	3.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	104.27	-0.280%	-0.133%	-1.485%	-1.485%	0.16	4.98	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.41	124.66	-0.197%	-0.023%	-1.929%	-1.929%	0.42	5.46	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.51	121.76	-0.203%	-0.072%	-2.329%	-2.329%	0.72	6.33	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.45	139.75	-0.218%	0.014%	-2.594%	-2.594%	0.94	6.73	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.14	99.49	-0.351%	-0.139%	-3.755%	-3.755%	1.18	8.82	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.70	111.22	-0.461%	-0.440%	-5.346%	-5.346%	1.64	11.42	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.68	95.36	-0.714%	-0.141%			2.03	17.18	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.02	97.75	-0.742%	-0.285%	-11.232%	-11.232%	2.24	21.10	20.64