

# Irish Stock Exchange Daily Bond Index Report

Thursday 2 February, 2017

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## Bond Indices Performance

Index	Close Value 02-Feb-2017	Previous Close Value 01-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.95	115.52	0.371%	0.22%	-2.41%	-2.41%	15.95%	6.08	6.02	1.04
All Bond Index (Return)	198.62	197.89	0.373%	0.24%	-2.02%	-2.02%	98.62%	6.08	6.02	1.04
Under 3 Bond Index (Clean)	88.97	88.95	0.028%	0.02%	-0.70%	-0.70%	-11.03%	1.83	1.84	-0.44
Under 3 Bond Index (Return)	143.31	143.25	0.040%	0.04%	-0.28%	-0.28%	43.31%	1.83	1.84	-0.44
Under 5 Bond Index (Clean)	102.14	102.10	0.043%	0.02%	-0.89%	-0.89%	2.14%	2.38	2.39	-0.32
Under 5 Bond Index (Return)	168.60	168.51	0.054%	0.04%	-0.48%	-0.48%	68.60%	2.38	2.39	-0.32
Under 10 Bond Index (Clean)	112.44	112.22	0.200%	0.10%	-1.61%	-1.61%	12.44%	4.24	4.22	0.42
Under 10 Bond Index (Return)	188.16	187.77	0.206%	0.12%	-1.26%	-1.26%	88.16%	4.24	4.22	0.42
5 Plus Bond Index (Clean)	127.69	126.85	0.656%	0.40%	-3.75%	-3.75%	27.69%	9.27	9.15	1.34
5 Plus Bond Index (Return)	221.04	219.61	0.649%	0.41%	-3.36%	-3.36%	121.04%	9.27	9.15	1.34
10 Plus Bond Index (Clean)	132.14	130.51	1.251%	0.84%	-6.88%	-6.88%	32.14%	15.54	15.25	1.90
10 Plus Bond Index (Return)	238.87	235.94	1.239%	0.84%	-6.30%	-6.30%	138.87%	15.54	15.25	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	104.27	1.61	107	105.88	0.00	6,227	6,493	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.56	1.32	107	109.88	0.00	8,973	9,761	9880
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.54	2.76	229	114.30	0.00	7,683	8,570	8782
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.94	1.73	107	118.67	0.00	6,515	7,619	7732
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.19	3.58	290	118.76	0.00	11,269	12,980	13383
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.39	1.47	107	120.85	0.00	8,082	9,649	9767
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.58	0.71	324	104.29	0.00	5,728	5,933	5974
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.27	3.41	319	124.68	0.00	5,585	6,754	6944
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.80	2.99	321	121.79	0.00	8,031	9,541	9781
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.95	4.82	326	139.78	0.00	11,390	15,372	15921
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.88	0.72	263	99.60	0.00	6,790	6,714	6763
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.90	1.73	263	111.63	0.00	8,882	9,761	9914
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.64	0.10	22	95.74	0.00	4,000	3,825	3829
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.85	1.92	350	98.76	0.00	6,139	5,945	6063



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## Bond Index Constituent

Clean Price Performance			Index Price 02-Feb-2017	Previous Index Price 01-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	104.29	-0.019%	-0.066%	-0.542%	-0.542%	-0.60	0.70	0.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.56	108.56	-0.004%	0.006%	-0.536%	-0.536%	-0.51	1.66	1.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.54	111.48	0.052%	0.069%	-0.701%	-0.701%	-0.45	2.25	2.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.94	116.84	0.081%	0.044%	-1.046%	-1.046%	-0.34	2.55	2.56
IE0034074488	3407448	4.5 Treas Bnd 2020	115.19	115.10	0.077%	0.028%	-1.074%	-1.074%	-0.23	2.97	2.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.39	119.33	0.047%	-0.007%	-1.277%	-1.277%	-0.22	3.45	3.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.39	0.186%	0.171%	-1.260%	-1.260%	0.10	4.99	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.27	120.92	0.291%	0.179%	-2.054%	-2.054%	0.38	5.46	5.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.80	118.38	0.362%	0.148%	-2.410%	-2.410%	0.68	6.34	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.95	134.35	0.449%	0.235%	-2.801%	-2.801%	0.90	6.74	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.88	98.28	0.615%	0.321%	-3.420%	-3.420%	1.13	8.83	8.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.90	109.06	0.773%	0.385%	-4.808%	-4.808%	1.57	11.44	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.64	94.28	1.436%	0.967%			1.96	17.21	16.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.85	95.02	1.926%	1.522%	-9.969%	-9.969%	2.15	21.18	20.74

Return Price Performance			Index Price 02-Feb-2017	Previous Index Price 01-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	105.88	105.89	-0.005%	-0.037%	-0.053%	-0.053%	-0.60	0.70	0.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.88	109.87	0.007%	0.027%	-0.151%	-0.151%	-0.51	1.66	1.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.23	0.062%	0.089%	-0.329%	-0.329%	-0.45	2.25	2.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.67	118.56	0.094%	0.071%	-0.575%	-0.575%	-0.34	2.55	2.56
IE0034074488	3407448	4.5 Treas Bnd 2020	118.76	118.66	0.085%	0.047%	-0.695%	-0.695%	-0.23	2.97	2.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.85	120.78	0.058%	0.017%	-0.884%	-0.884%	-0.22	3.45	3.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.29	104.10	0.186%	0.174%	-1.182%	-1.182%	0.10	4.99	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.68	124.32	0.291%	0.191%	-1.718%	-1.718%	0.38	5.46	5.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.79	121.36	0.361%	0.159%	-2.104%	-2.104%	0.68	6.34	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.78	139.16	0.444%	0.249%	-2.365%	-2.365%	0.90	6.74	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.60	99.00	0.613%	0.324%	-3.308%	-3.308%	1.13	8.83	8.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.63	110.78	0.766%	0.391%	-4.556%	-4.556%	1.57	11.44	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.74	94.38	1.439%	0.976%			1.96	17.21	16.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.76	96.93	1.894%	1.504%	-9.640%	-9.640%	2.15	21.18	20.74