

Irish Stock Exchange Daily Bond Index Report



Wednesday 8 February, 2017

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Bond Indices Performance

Index	Close Value 08-Feb-2017	Previous Close Value 07-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.89	115.56	0.281%	0.17%	-2.46%	-2.46%	15.89%	6.07	6.00	1.04
All Bond Index (Return)	198.63	198.07	0.284%	0.24%	-2.02%	-2.02%	98.63%	6.07	6.00	1.04
Under 3 Bond Index (Clean)	88.91	88.95	-0.045%	-0.05%	-0.77%	-0.77%	-11.09%	1.82	1.83	-0.43
Under 3 Bond Index (Return)	143.31	143.36	-0.031%	0.05%	-0.27%	-0.27%	43.31%	1.82	1.83	-0.43
Under 5 Bond Index (Clean)	102.07	102.11	-0.037%	-0.05%	-0.96%	-0.96%	2.07%	2.37	2.38	-0.32
Under 5 Bond Index (Return)	168.61	168.65	-0.025%	0.04%	-0.48%	-0.48%	68.61%	2.37	2.38	-0.32
Under 10 Bond Index (Clean)	112.45	112.30	0.133%	0.11%	-1.60%	-1.60%	12.45%	4.23	4.21	0.41
Under 10 Bond Index (Return)	188.28	188.02	0.139%	0.19%	-1.19%	-1.19%	88.28%	4.23	4.21	0.41
5 Plus Bond Index (Clean)	127.63	126.93	0.557%	0.36%	-3.79%	-3.79%	27.63%	9.25	9.12	1.34
5 Plus Bond Index (Return)	221.04	219.82	0.552%	0.41%	-3.35%	-3.35%	121.04%	9.25	9.12	1.34
10 Plus Bond Index (Clean)	131.68	130.31	1.047%	0.49%	-7.20%	-7.20%	31.68%	15.50	15.21	1.92
10 Plus Bond Index (Return)	238.12	235.67	1.038%	0.53%	-6.60%	-6.60%	138.12%	15.50	15.21	1.92

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	104.21	1.70	113	105.92	0.00	6,227	6,490	6596
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.45	1.39	113	109.84	0.00	8,973	9,731	9856
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.49	2.83	235	114.32	0.00	7,683	8,566	8784
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.85	1.83	113	118.68	0.00	6,515	7,613	7732
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.12	3.65	296	118.77	0.00	11,269	12,972	13384
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.31	1.55	113	120.86	0.00	8,082	9,643	9768
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.72	330	104.19	0.00	5,728	5,926	5967
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.23	3.47	325	124.71	0.00	5,585	6,771	6965
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.98	3.05	327	122.03	0.00	8,031	9,555	9800
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.18	4.91	332	140.09	0.00	11,390	15,398	15957
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.05	0.74	269	99.79	0.00	6,790	6,725	6775
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.72	1.77	269	111.49	0.00	8,882	9,745	9902
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.53	0.13	28	95.66	0.00	4,000	3,821	3826
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.06	1.95	356	98.01	0.00	6,139	5,897	6017

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 08-Feb-2017	Previous Index Price 07-Feb-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	104.21	104.25	-0.035%	-0.123%	-0.598%	-0.598%	-0.61	0.68	0.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.45	108.51	-0.059%	-0.096%	-0.637%	-0.637%	-0.48	1.64	1.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.49	111.57	-0.069%	0.027%	-0.742%	-0.742%	-0.45	2.24	2.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.85	116.86	-0.007%	-0.031%	-1.120%	-1.120%	-0.34	2.54	2.54
IE0034074488	3407448	4.5 Treas Bnd 2020	115.12	115.15	-0.030%	-0.030%	-1.130%	-1.130%	-0.23	2.96	2.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.31	119.34	-0.021%	-0.067%	-1.336%	-1.336%	-0.22	3.44	3.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.37	0.093%	0.054%	-1.376%	-1.376%	0.12	4.98	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.23	121.04	0.164%	0.148%	-2.085%	-2.085%	0.38	5.45	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.98	118.58	0.338%	0.295%	-2.266%	-2.266%	0.66	6.33	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.18	134.63	0.409%	0.404%	-2.638%	-2.638%	0.87	6.73	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.05	98.46	0.602%	0.491%	-3.256%	-3.256%	1.11	8.82	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.72	108.89	0.759%	0.222%	-4.963%	-4.963%	1.58	11.42	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.53	94.41	1.182%	0.853%			1.97	17.20	16.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.06	94.69	1.440%	0.695%	-10.702%	-10.702%	2.19	21.14	20.69

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 08-Feb-2017	Previous Index Price 07-Feb-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.92	105.94	-0.021%	-0.007%	-0.023%	-0.023%	-0.61	0.68	0.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.84	109.90	-0.047%	-0.005%	-0.184%	-0.184%	-0.48	1.64	1.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.32	114.39	-0.057%	0.111%	-0.307%	-0.307%	-0.45	2.24	2.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.68	118.67	0.008%	0.079%	-0.566%	-0.566%	-0.34	2.54	2.54
IE0034074488	3407448	4.5 Treas Bnd 2020	118.77	118.79	-0.019%	0.054%	-0.688%	-0.688%	-0.23	2.96	2.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.86	120.87	-0.009%	0.025%	-0.876%	-0.876%	-0.22	3.44	3.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.09	0.094%	0.070%	-1.285%	-1.285%	0.12	4.98	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.71	124.50	0.169%	0.213%	-1.697%	-1.697%	0.38	5.45	5.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.03	121.62	0.337%	0.349%	-1.918%	-1.918%	0.66	6.33	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.09	139.53	0.406%	0.476%	-2.144%	-2.144%	0.87	6.73	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.79	99.19	0.601%	0.510%	-3.130%	-3.130%	1.11	8.82	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.49	110.66	0.753%	0.266%	-4.674%	-4.674%	1.58	11.42	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.66	94.54	1.185%	0.891%			1.97	17.20	16.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.01	96.64	1.418%	0.727%	-10.331%	-10.331%	2.19	21.14	20.69