

# Irish Stock Exchange Daily Bond Index Report

Friday 10 February, 2017

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## Bond Indices Performance

Index	Close Value 10-Feb-2017	Previous Close Value 09-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.02	116.37	-0.296%	0.29%	-2.35%	-2.35%	16.02%	6.08	6.02	1.01
All Bond Index (Return)	198.89	199.45	-0.282%	0.37%	-1.89%	-1.89%	98.89%	6.08	6.02	1.01
Under 3 Bond Index (Clean)	88.85	88.88	-0.042%	-0.13%	-0.84%	-0.84%	-11.15%	1.81	1.82	-0.42
Under 3 Bond Index (Return)	143.25	143.29	-0.028%	0.00%	-0.32%	-0.32%	43.25%	1.81	1.82	-0.42
Under 5 Bond Index (Clean)	102.02	102.07	-0.049%	-0.10%	-1.01%	-1.01%	2.02%	2.36	2.37	-0.32
Under 5 Bond Index (Return)	168.57	168.63	-0.037%	0.02%	-0.50%	-0.50%	68.57%	2.36	2.37	-0.32
Under 10 Bond Index (Clean)	112.50	112.67	-0.156%	0.15%	-1.56%	-1.56%	12.50%	4.26	4.24	0.40
Under 10 Bond Index (Return)	188.40	188.67	-0.143%	0.25%	-1.13%	-1.13%	88.40%	4.26	4.24	0.40
5 Plus Bond Index (Clean)	127.97	128.62	-0.504%	0.63%	-3.53%	-3.53%	27.97%	9.20	9.09	1.30
5 Plus Bond Index (Return)	221.64	222.72	-0.487%	0.68%	-3.09%	-3.09%	121.64%	9.20	9.09	1.30
10 Plus Bond Index (Clean)	132.31	133.66	-1.013%	0.97%	-6.76%	-6.76%	32.31%	15.51	15.22	1.89
10 Plus Bond Index (Return)	239.27	241.67	-0.993%	1.01%	-6.14%	-6.14%	139.27%	15.51	15.22	1.89

## 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	104.10	1.73	115	105.83	0.00	6,227	6,482	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.37	1.42	115	109.79	0.00	8,973	9,724	9852
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.40	2.86	237	114.26	0.00	7,683	8,559	8779
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.82	1.86	115	118.68	0.00	6,515	7,611	7732
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.13	3.67	298	118.80	0.00	11,269	12,973	13387
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.26	1.58	115	120.84	0.00	8,082	9,639	9766
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.73	332	104.26	0.00	6,328	6,551	6598
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.30	3.49	327	124.79	0.00	5,585	6,775	6970
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.15	3.07	329	122.22	0.00	8,031	9,569	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.44	4.94	334	140.38	0.00	11,390	15,427	15990
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.35	0.74	271	100.09	0.00	7,440	7,392	7447
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.05	1.78	271	111.83	0.00	8,882	9,774	9933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.05	0.14	30	96.19	0.00	4,000	3,842	3848
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.75	1.96	358	98.71	0.00	6,139	5,939	6060



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Feb-2017	Previous Index Price 09-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	104.10	104.14	-0.045%	-0.235%	-0.710%	-0.710%	-0.55	0.67	0.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.37	108.41	-0.032%	-0.168%	-0.708%	-0.708%	-0.47	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.40	111.45	-0.044%	-0.053%	-0.822%	-0.822%	-0.44	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.82	116.87	-0.046%	-0.062%	-1.150%	-1.150%	-0.35	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	115.13	115.19	-0.056%	-0.023%	-1.124%	-1.124%	-0.24	2.95	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.26	119.34	-0.066%	-0.112%	-1.381%	-1.381%	-0.22	3.43	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.61	-0.071%	0.126%	-1.305%	-1.305%	0.10	4.97	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.30	121.60	-0.247%	0.202%	-2.032%	-2.032%	0.36	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.15	119.44	-0.244%	0.440%	-2.125%	-2.125%	0.63	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.44	135.90	-0.338%	0.597%	-2.450%	-2.450%	0.84	6.72	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.35	99.80	-0.450%	0.796%	-2.962%	-2.962%	1.07	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.05	110.80	-0.672%	0.525%	-4.676%	-4.676%	1.55	11.42	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.05	97.20	-1.179%	1.406%			1.94	17.20	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.75	98.19	-1.465%	1.421%	-10.058%	-10.058%	2.16	21.16	20.71

Return Price Performance			Index Price 10-Feb-2017	Previous Index Price 09-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	105.86	-0.030%	-0.089%	-0.105%	-0.105%	-0.55	0.67	0.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.79	109.81	-0.020%	-0.054%	-0.232%	-0.232%	-0.47	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.30	-0.032%	0.054%	-0.364%	-0.364%	-0.44	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.68	118.71	-0.032%	0.076%	-0.570%	-0.570%	-0.35	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.80	118.85	-0.044%	0.081%	-0.661%	-0.661%	-0.24	2.95	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.84	120.90	-0.055%	0.002%	-0.898%	-0.898%	-0.22	3.43	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.34	-0.068%	0.146%	-1.210%	-1.210%	0.10	4.97	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.79	125.08	-0.231%	0.282%	-1.629%	-1.629%	0.36	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.22	122.50	-0.229%	0.506%	-1.764%	-1.764%	0.63	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.38	140.83	-0.316%	0.683%	-1.943%	-1.943%	0.84	6.72	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.09	100.54	-0.445%	0.818%	-2.833%	-2.833%	1.07	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.83	112.57	-0.655%	0.576%	-4.379%	-4.379%	1.55	11.42	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.19	97.33	-1.172%	1.454%			1.94	17.20	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.71	100.14	-1.430%	1.450%	-9.687%	-9.687%	2.16	21.16	20.71