

# Irish Stock Exchange Daily Bond Index Report



Tuesday 14 February, 2017

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## Bond Indices Performance

Index	Close Value 14-Feb-2017	Previous Close Value 13-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.19	116.15	0.041%	0.43%	-2.21%	-2.21%	16.19%	6.08	6.02	0.99
All Bond Index (Return)	199.24	199.15	0.049%	0.55%	-1.71%	-1.71%	99.24%	6.08	6.02	0.99
Under 3 Bond Index (Clean)	88.85	88.84	0.014%	-0.12%	-0.84%	-0.84%	-11.15%	1.80	1.81	-0.44
Under 3 Bond Index (Return)	143.32	143.29	0.026%	0.05%	-0.27%	-0.27%	43.32%	1.80	1.81	-0.44
Under 5 Bond Index (Clean)	102.06	102.02	0.036%	-0.06%	-0.97%	-0.97%	2.06%	2.36	2.36	-0.34
Under 5 Bond Index (Return)	168.71	168.63	0.047%	0.10%	-0.42%	-0.42%	68.71%	2.36	2.36	-0.34
Under 10 Bond Index (Clean)	112.64	112.57	0.063%	0.28%	-1.44%	-1.44%	12.64%	4.25	4.24	0.37
Under 10 Bond Index (Return)	188.70	188.56	0.072%	0.41%	-0.97%	-0.97%	88.70%	4.25	4.24	0.37
5 Plus Bond Index (Clean)	128.27	128.21	0.045%	0.86%	-3.31%	-3.31%	28.27%	9.20	9.09	1.27
5 Plus Bond Index (Return)	222.21	222.10	0.051%	0.94%	-2.84%	-2.84%	122.21%	9.20	9.09	1.27
10 Plus Bond Index (Clean)	132.65	132.74	-0.072%	1.23%	-6.52%	-6.52%	32.65%	15.51	15.23	1.87
10 Plus Bond Index (Return)	239.93	240.08	-0.065%	1.29%	-5.89%	-5.89%	139.93%	15.51	15.23	1.87

## 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	104.08	1.79	119	105.87	0.00	6,227	6,481	6593
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.39	1.47	119	109.86	0.00	8,973	9,726	9858
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.36	2.91	241	114.27	0.00	7,683	8,556	8779
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.88	1.92	119	118.80	0.00	6,515	7,615	7740
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.20	3.72	302	118.92	0.00	11,269	12,982	13401
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.40	1.63	119	121.03	0.00	8,082	9,650	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.74	336	104.50	0.00	6,328	6,566	6612
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.56	3.54	331	125.10	0.00	5,585	6,789	6987
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.41	3.10	333	122.51	0.00	8,031	9,590	9839
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.69	5.00	338	140.69	0.00	11,390	15,455	16025
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.71	0.75	275	100.46	0.00	7,440	7,418	7474
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.35	1.81	275	112.16	0.00	8,882	9,801	9961
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.32	0.16	34	96.48	0.00	4,000	3,853	3859
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.96	1.98	362	98.94	0.00	6,139	5,952	6074



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Feb-2017	Previous Index Price 13-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	104.08	104.09	-0.016%	-0.255%	-0.730%	-0.730%	-0.56	0.67	0.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.39	108.37	0.018%	-0.150%	-0.691%	-0.691%	-0.49	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.36	111.37	-0.003%	-0.088%	-0.856%	-0.856%	-0.43	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.88	116.81	0.054%	-0.011%	-1.100%	-1.100%	-0.38	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	115.20	115.14	0.055%	0.042%	-1.060%	-1.060%	-0.27	2.94	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.40	119.29	0.087%	0.002%	-1.269%	-1.269%	-0.26	3.42	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.66	0.093%	0.341%	-1.092%	-1.092%	0.06	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.56	121.40	0.135%	0.420%	-1.818%	-1.818%	0.32	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.41	119.25	0.134%	0.660%	-1.911%	-1.911%	0.59	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.69	135.60	0.063%	0.778%	-2.275%	-2.275%	0.81	6.71	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.71	99.63	0.080%	1.157%	-2.616%	-2.616%	1.03	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.35	110.41	-0.052%	0.798%	-4.417%	-4.417%	1.53	11.41	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.32	96.28	0.039%	1.691%			1.92	17.19	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.96	97.13	-0.177%	1.643%	-9.862%	-9.862%	2.15	21.16	20.72

Return Price Performance			Index Price 14-Feb-2017	Previous Index Price 13-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	105.87	105.87	-0.002%	-0.052%	-0.068%	-0.068%	-0.56	0.67	0.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.86	109.83	0.028%	0.008%	-0.170%	-0.170%	-0.49	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.26	0.008%	0.062%	-0.356%	-0.356%	-0.43	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.72	0.067%	0.180%	-0.466%	-0.466%	-0.38	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.92	118.85	0.063%	0.185%	-0.558%	-0.558%	-0.27	2.94	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.03	120.91	0.098%	0.161%	-0.741%	-0.741%	-0.26	3.42	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.50	104.40	0.094%	0.368%	-0.991%	-0.991%	0.06	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.10	124.93	0.140%	0.530%	-1.387%	-1.387%	0.32	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.51	122.35	0.138%	0.751%	-1.525%	-1.525%	0.59	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.69	140.59	0.072%	0.901%	-1.730%	-1.730%	0.81	6.71	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.46	100.38	0.082%	1.187%	-2.477%	-2.477%	1.03	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.16	112.21	-0.045%	0.869%	-4.102%	-4.102%	1.53	11.41	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.48	96.44	0.044%	1.758%			1.92	17.19	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.94	99.11	-0.167%	1.690%	-9.474%	-9.474%	2.15	21.16	20.72