

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 February, 2017

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## Bond Indices Performance

Index	Close Value 15-Feb-2017	Previous Close Value 14-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.92	116.19	-0.236%	0.20%	-2.44%	-2.44%	15.92%	6.06	6.00	1.02
All Bond Index (Return)	198.80	199.24	-0.222%	0.33%	-1.93%	-1.93%	98.80%	6.06	6.00	1.02
Under 3 Bond Index (Clean)	88.80	88.85	-0.054%	-0.18%	-0.89%	-0.89%	-11.20%	1.80	1.81	-0.42
Under 3 Bond Index (Return)	143.26	143.32	-0.040%	0.01%	-0.31%	-0.31%	43.26%	1.80	1.81	-0.42
Under 5 Bond Index (Clean)	102.01	102.06	-0.049%	-0.11%	-1.02%	-1.02%	2.01%	2.35	2.36	-0.33
Under 5 Bond Index (Return)	168.65	168.71	-0.036%	0.07%	-0.46%	-0.46%	68.65%	2.35	2.36	-0.33
Under 10 Bond Index (Clean)	112.47	112.64	-0.148%	0.13%	-1.59%	-1.59%	12.47%	4.25	4.23	0.40
Under 10 Bond Index (Return)	188.44	188.70	-0.136%	0.27%	-1.11%	-1.11%	88.44%	4.25	4.23	0.40
5 Plus Bond Index (Clean)	127.77	128.27	-0.392%	0.47%	-3.68%	-3.68%	27.77%	9.18	9.06	1.31
5 Plus Bond Index (Return)	221.37	222.21	-0.378%	0.56%	-3.21%	-3.21%	121.37%	9.18	9.06	1.31
10 Plus Bond Index (Clean)	131.74	132.65	-0.683%	0.54%	-7.16%	-7.16%	31.74%	15.48	15.19	1.91
10 Plus Bond Index (Return)	238.33	239.93	-0.667%	0.61%	-6.51%	-6.51%	138.33%	15.48	15.19	1.91

## 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	104.03	1.81	120	105.84	0.00	6,227	6,478	6591
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.32	1.48	120	109.80	0.00	8,973	9,720	9852
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.30	2.92	242	114.21	0.00	7,668	8,551	8775
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.83	1.94	120	118.77	0.00	6,515	7,612	7738
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.14	3.74	303	118.87	0.00	11,269	12,974	13395
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.37	1.64	120	121.01	0.00	8,082	9,647	9780
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.74	337	104.31	0.00	6,328	6,554	6600
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.35	3.55	332	124.90	0.00	5,585	6,778	6976
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.11	3.11	334	122.22	0.00	8,031	9,565	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.29	5.02	339	140.30	0.00	11,390	15,410	15981
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.32	0.76	276	100.07	0.00	7,455	7,389	7445
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.82	1.82	276	111.64	0.00	8,882	9,754	9915
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.68	0.16	35	95.84	0.00	4,000	3,827	3834
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.96	1.99	363	97.95	0.00	6,139	5,891	6013



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Feb-2017	Previous Index Price 14-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	104.03	104.08	-0.045%	-0.300%	-0.775%	-0.775%	-0.52	0.67	0.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.32	108.39	-0.066%	-0.216%	-0.756%	-0.756%	-0.46	1.63	1.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.30	111.36	-0.059%	-0.147%	-0.915%	-0.915%	-0.41	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.83	116.88	-0.040%	-0.051%	-1.140%	-1.140%	-0.37	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	115.14	115.20	-0.056%	-0.015%	-1.116%	-1.116%	-0.26	2.94	2.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.37	119.40	-0.023%	-0.022%	-1.292%	-1.292%	-0.25	3.42	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.76	-0.182%	0.159%	-1.273%	-1.273%	0.09	4.96	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.35	121.56	-0.173%	0.247%	-1.988%	-1.988%	0.35	5.43	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.11	119.41	-0.257%	0.401%	-2.163%	-2.163%	0.63	6.31	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.29	135.69	-0.294%	0.482%	-2.562%	-2.562%	0.85	6.71	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.32	99.71	-0.390%	0.762%	-2.996%	-2.996%	1.08	8.80	8.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.82	110.35	-0.480%	0.314%	-4.876%	-4.876%	1.57	11.41	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.68	96.32	-0.665%	1.015%			1.96	17.18	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.96	96.96	-1.028%	0.598%	-10.789%	-10.789%	2.19	21.11	20.66

Return Price Performance			Index Price 15-Feb-2017	Previous Index Price 14-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	105.84	105.87	-0.030%	-0.082%	-0.098%	-0.098%	-0.52	0.67	0.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.80	109.86	-0.054%	-0.046%	-0.224%	-0.224%	-0.46	1.63	1.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.27	-0.047%	0.015%	-0.403%	-0.403%	-0.41	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.80	-0.026%	0.154%	-0.492%	-0.492%	-0.37	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	118.92	-0.044%	0.142%	-0.601%	-0.601%	-0.26	2.94	2.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.01	121.03	-0.012%	0.149%	-0.753%	-0.753%	-0.25	3.42	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.31	104.50	-0.178%	0.189%	-1.167%	-1.167%	0.09	4.96	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.90	125.10	-0.160%	0.369%	-1.544%	-1.544%	0.35	5.43	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.22	122.51	-0.243%	0.506%	-1.764%	-1.764%	0.63	6.31	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.30	140.69	-0.274%	0.625%	-1.999%	-1.999%	0.85	6.71	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.07	100.46	-0.384%	0.798%	-2.852%	-2.852%	1.08	8.80	8.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.64	112.16	-0.466%	0.398%	-4.549%	-4.549%	1.57	11.41	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.84	96.48	-0.659%	1.087%			1.96	17.18	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.95	98.94	-1.003%	0.670%	-10.382%	-10.382%	2.19	21.11	20.66