

# Irish Stock Exchange Daily Bond Index Report

Friday 17 February, 2017

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## Bond Indices Performance

Index	Close Value 17-Feb-2017	Previous Close Value 16-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.03	115.88	0.126%	0.29%	-2.35%	-2.35%	16.03%	6.08	6.02	1.01
All Bond Index (Return)	199.02	198.76	0.132%	0.44%	-1.82%	-1.82%	99.02%	6.08	6.02	1.01
Under 3 Bond Index (Clean)	88.74	88.75	-0.008%	-0.24%	-0.96%	-0.96%	-11.26%	1.79	1.80	-0.41
Under 3 Bond Index (Return)	143.21	143.20	0.004%	-0.03%	-0.35%	-0.35%	43.21%	1.79	1.80	-0.41
Under 5 Bond Index (Clean)	101.96	101.95	0.011%	-0.16%	-1.07%	-1.07%	1.96%	2.34	2.35	-0.33
Under 5 Bond Index (Return)	168.61	168.57	0.022%	0.04%	-0.48%	-0.48%	68.61%	2.34	2.35	-0.33
Under 10 Bond Index (Clean)	112.51	112.43	0.078%	0.17%	-1.55%	-1.55%	12.51%	4.24	4.23	0.38
Under 10 Bond Index (Return)	188.55	188.39	0.086%	0.33%	-1.05%	-1.05%	88.55%	4.24	4.23	0.38
5 Plus Bond Index (Clean)	128.05	127.76	0.223%	0.69%	-3.48%	-3.48%	28.05%	9.22	9.10	1.29
5 Plus Bond Index (Return)	221.87	221.37	0.225%	0.79%	-2.99%	-2.99%	121.87%	9.22	9.10	1.29
10 Plus Bond Index (Clean)	132.24	131.75	0.372%	0.92%	-6.81%	-6.81%	32.24%	15.62	15.33	1.89
10 Plus Bond Index (Return)	239.24	238.35	0.372%	1.00%	-6.15%	-6.15%	139.24%	15.62	15.33	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	103.95	1.84	122	105.78	0.00	6,227	6,473	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.25	1.50	122	109.75	0.00	8,973	9,713	9848
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.24	2.94	244	114.18	0.00	7,668	8,530	8755
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.76	1.97	122	118.73	0.00	6,465	7,548	7676
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.08	3.76	305	118.84	0.00	11,269	12,968	13391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.37	1.67	122	121.04	0.00	8,082	9,647	9782
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.64	0.74	339	104.38	0.00	6,328	6,558	6605
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.43	3.57	334	124.99	0.00	5,585	6,782	6981
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.30	3.13	336	122.43	0.00	8,031	9,581	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.48	5.05	341	140.52	0.00	11,390	15,431	16006
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.61	0.76	278	100.37	0.00	7,505	7,476	7533
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.01	1.83	278	111.84	0.00	8,882	9,771	9933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.06	0.17	37	96.23	0.00	4,000	3,842	3849
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.64	2.00	365	98.64	0.00	6,139	5,933	6055



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Feb-2017	Previous Index Price 16-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	103.95	103.97	-0.021%	-0.380%	-0.854%	-0.854%	-0.50	0.65	0.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.25	108.27	-0.015%	-0.280%	-0.820%	-0.820%	-0.45	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.24	111.24	-0.003%	-0.202%	-0.970%	-0.970%	-0.41	2.21	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.76	116.75	0.005%	-0.113%	-1.201%	-1.201%	-0.37	2.51	2.52
IE0034074488	3407448	4.5 Treas Bnd 2020	115.08	115.04	0.031%	-0.066%	-1.166%	-1.166%	-0.26	2.93	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.37	119.31	0.045%	-0.023%	-1.293%	-1.293%	-0.27	3.41	3.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.52	0.118%	0.224%	-1.208%	-1.208%	0.08	4.95	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.43	121.31	0.099%	0.306%	-1.930%	-1.930%	0.33	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.30	119.10	0.175%	0.569%	-1.999%	-1.999%	0.60	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.48	135.25	0.166%	0.625%	-2.424%	-2.424%	0.83	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.61	99.39	0.220%	1.057%	-2.711%	-2.711%	1.05	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.01	109.81	0.184%	0.488%	-4.711%	-4.711%	1.56	11.40	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.06	95.62	0.463%	1.418%			1.94	17.18	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.64	96.04	0.623%	1.307%	-10.159%	-10.159%	2.16	21.57	21.11

Return Price Performance			Index Price 17-Feb-2017	Previous Index Price 16-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	105.78	105.79	-0.007%	-0.132%	-0.148%	-0.148%	-0.50	0.65	0.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.76	-0.004%	-0.086%	-0.264%	-0.264%	-0.45	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.18	114.17	0.008%	-0.018%	-0.435%	-0.435%	-0.41	2.21	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	118.71	0.019%	0.121%	-0.525%	-0.525%	-0.37	2.51	2.52
IE0034074488	3407448	4.5 Treas Bnd 2020	118.84	118.79	0.040%	0.112%	-0.630%	-0.630%	-0.26	2.93	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.04	120.97	0.055%	0.170%	-0.732%	-0.732%	-0.27	3.41	3.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.26	0.119%	0.258%	-1.099%	-1.099%	0.08	4.95	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.99	124.86	0.105%	0.444%	-1.471%	-1.471%	0.33	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.43	122.22	0.178%	0.685%	-1.589%	-1.589%	0.60	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.52	140.28	0.170%	0.784%	-1.844%	-1.844%	0.83	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.37	100.15	0.222%	1.097%	-2.564%	-2.564%	1.05	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.84	111.63	0.187%	0.581%	-4.375%	-4.375%	1.56	11.40	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.23	95.79	0.467%	1.500%			1.94	17.18	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.64	98.04	0.615%	1.377%	-9.752%	-9.752%	2.16	21.57	21.11