

# Irish Stock Exchange Daily Bond Index Report

Friday 24 February, 2017

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## Bond Indices Performance

Index	Close Value 24-Feb-2017	Previous Close Value 23-Feb-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.95	116.58	0.318%	1.09%	-1.57%	-1.57%	16.95%	6.10	6.05	0.88
All Bond Index (Return)	200.70	200.06	0.320%	1.29%	-0.99%	-0.99%	100.70%	6.10	6.05	0.88
Under 3 Bond Index (Clean)	88.73	88.70	0.028%	-0.26%	-0.97%	-0.97%	-11.27%	1.77	1.78	-0.46
Under 3 Bond Index (Return)	143.31	143.25	0.040%	0.04%	-0.28%	-0.28%	43.31%	1.77	1.78	-0.46
Under 5 Bond Index (Clean)	102.06	101.99	0.069%	-0.06%	-0.97%	-0.97%	2.06%	2.33	2.33	-0.41
Under 5 Bond Index (Return)	168.91	168.77	0.079%	0.22%	-0.30%	-0.30%	68.91%	2.33	2.33	-0.41
Under 10 Bond Index (Clean)	113.05	112.81	0.214%	0.64%	-1.08%	-1.08%	13.05%	4.24	4.23	0.26
Under 10 Bond Index (Return)	189.55	189.14	0.218%	0.86%	-0.53%	-0.53%	89.55%	4.24	4.23	0.26
5 Plus Bond Index (Clean)	129.81	129.13	0.525%	2.08%	-2.15%	-2.15%	29.81%	9.23	9.13	1.15
5 Plus Bond Index (Return)	224.97	223.81	0.521%	2.20%	-1.63%	-1.63%	124.97%	9.23	9.13	1.15
10 Plus Bond Index (Clean)	135.49	134.35	0.852%	3.40%	-4.52%	-4.52%	35.49%	15.65	15.38	1.74
10 Plus Bond Index (Return)	245.16	243.09	0.850%	3.50%	-3.83%	-3.83%	145.16%	15.65	15.38	1.74

## 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	103.86	1.94	129	105.80	0.00	6,227	6,467	6588
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.21	1.59	129	109.80	0.00	8,948	9,682	9825
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.24	3.03	251	114.27	0.00	7,582	8,434	8664
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.81	2.09	129	118.90	0.00	6,465	7,552	7687
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.36	3.85	312	119.20	0.00	11,269	12,999	13433
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.72	1.77	129	121.49	0.00	8,082	9,676	9819
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.33	0.76	346	105.09	0.00	6,328	6,602	6650
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.40	3.64	341	126.05	0.00	5,660	6,928	7134
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.46	3.20	343	123.65	0.00	8,031	9,674	9931
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.79	5.15	348	141.94	0.00	11,390	15,581	16167
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.69	0.78	285	101.47	0.00	7,505	7,557	7615
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.15	1.87	285	114.03	0.00	8,882	9,961	10127
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.73	0.21	44	98.94	0.00	4,000	3,949	3958
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.62	0.03	6	99.65	0.00	6,139	6,115	6117



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Feb-2017	Previous Index Price 23-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	103.86	103.86	-0.003%	-0.466%	-0.940%	-0.940%	-0.53	0.63	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.21	108.20	0.006%	-0.321%	-0.861%	-0.861%	-0.48	1.60	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.24	111.20	0.042%	-0.196%	-0.964%	-0.964%	-0.45	2.19	2.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.81	116.73	0.066%	-0.066%	-1.154%	-1.154%	-0.43	2.49	2.50
IE0034074488	3407448	4.5 Treas Bnd 2020	115.36	115.24	0.102%	0.175%	-0.928%	-0.928%	-0.36	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.72	119.53	0.158%	0.274%	-1.000%	-1.000%	-0.38	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	103.95	0.365%	0.891%	-0.551%	-0.551%	-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.40	121.99	0.339%	1.113%	-1.141%	-1.141%	0.18	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.46	120.06	0.330%	1.542%	-1.051%	-1.051%	0.45	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.79	136.23	0.410%	1.599%	-1.479%	-1.479%	0.68	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.69	100.23	0.464%	2.157%	-1.653%	-1.653%	0.92	8.78	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.15	111.25	0.812%	2.445%	-2.855%	-2.855%	1.39	11.40	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.73	97.95	0.801%	4.239%			1.78	17.21	16.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.62	98.68	0.949%	4.429%	-7.391%	-7.391%	2.02	21.67	21.24

Return Price Performance			Index Price 24-Feb-2017	Previous Index Price 23-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	105.80	105.79	0.011%	-0.117%	-0.133%	-0.133%	-0.53	0.63	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.80	109.78	0.017%	-0.049%	-0.227%	-0.227%	-0.48	1.60	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.21	0.052%	0.062%	-0.356%	-0.356%	-0.45	2.19	2.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.90	118.80	0.078%	0.262%	-0.385%	-0.385%	-0.43	2.49	2.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.20	119.07	0.110%	0.420%	-0.325%	-0.325%	-0.36	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.49	121.29	0.167%	0.543%	-0.363%	-0.363%	-0.38	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.09	104.70	0.364%	0.935%	-0.432%	-0.432%	-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.05	125.62	0.338%	1.289%	-0.642%	-0.642%	0.18	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.65	123.25	0.329%	1.687%	-0.609%	-0.609%	0.45	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.94	141.37	0.405%	1.799%	-0.856%	-0.856%	0.68	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	101.00	0.463%	2.208%	-1.493%	-1.493%	0.92	8.78	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.03	113.12	0.804%	2.550%	-2.504%	-2.504%	1.39	11.40	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.94	98.15	0.805%	4.353%			1.78	17.21	16.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.65	98.71	0.954%	2.416%	-8.827%	-8.827%	2.02	21.67	21.24