

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 January, 2017

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Bond Indices Performance

Index	Close Value 04-Jan-2017	Previous Close Value 03-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.62	117.68	-0.052%	-1.00%	-1.00%	-1.00%	17.62%	5.86	5.82	0.80
All Bond Index (Return)	201.01	200.89	0.063%	-0.84%	-0.84%	-0.84%	101.01%	5.86	5.82	0.80
Under 3 Bond Index (Clean)	89.53	89.53	0.001%	-0.08%	-0.08%	-0.08%	-10.47%	1.92	1.93	-0.11
Under 3 Bond Index (Return)	143.68	143.66	0.014%	-0.02%	-0.02%	-0.02%	43.68%	1.92	1.93	-0.11
Under 5 Bond Index (Clean)	102.96	102.95	0.008%	-0.10%	-0.10%	-0.10%	2.96%	2.47	2.48	-0.28
Under 5 Bond Index (Return)	169.36	169.32	0.019%	-0.04%	-0.04%	-0.04%	69.36%	2.47	2.48	-0.28
Under 10 Bond Index (Clean)	113.69	113.66	0.027%	-0.52%	-0.52%	-0.52%	13.69%	4.34	4.33	0.29
Under 10 Bond Index (Return)	189.77	189.61	0.086%	-0.41%	-0.41%	-0.41%	89.77%	4.34	4.33	0.29
5 Plus Bond Index (Clean)	130.25	130.38	-0.106%	-1.82%	-1.82%	-1.82%	30.25%	8.93	8.84	1.07
5 Plus Bond Index (Return)	225.16	224.93	0.103%	-1.55%	-1.55%	-1.55%	125.16%	8.93	8.84	1.07
10 Plus Bond Index (Clean)	136.31	137.05	-0.541%	-3.94%	-3.94%	-3.94%	36.31%	15.35	15.09	1.68
10 Plus Bond Index (Return)	246.21	246.39	-0.076%	-3.42%	-3.42%	-3.42%	146.21%	15.35	15.09	1.68

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	104.80	1.18	78	105.97	0.00	6,227	6,526	6599
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.11	0.96	78	110.07	0.00	9,104	9,933	10020
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.19	2.41	200	114.60	0.00	7,683	8,620	8805
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.03	1.26	78	119.29	0.00	6,540	7,719	7802
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.34	3.22	261	119.56	0.00	11,269	13,110	13472
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.71	1.07	78	121.78	0.00	8,082	9,756	9842
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.32	0.65	295	104.97	0.00	5,728	5,975	6012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.85	3.10	290	126.07	0.00	5,570	6,842	7022
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.56	2.72	292	123.44	0.00	7,994	9,638	9868
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.27	4.39	297	141.81	0.00	11,390	15,636	16152
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.80	0.64	234	101.64	0.00	6,790	6,844	6902
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.35	1.54	234	114.26	0.00	8,882	9,978	10148
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.23	1.76	321	103.65	0.00	6,099	6,174	6322

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Bond Index Constituent

Clean Price Performance			Index Price 04-Jan-2017	Previous Index Price 03-Jan-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	104.80	104.83	-0.033%	-0.040%	-0.040%	-0.040%	4.77	0.78	0.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.11	109.09	0.018%	-0.034%	-0.034%	-0.034%	-0.57	1.74	1.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.19	112.20	-0.004%	-0.118%	-0.118%	-0.118%	-0.54	2.33	2.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.03	118.01	0.015%	-0.124%	-0.124%	-0.124%	-0.52	2.63	2.65
IE0034074488	3407448	4.5 Treas Bnd 2020	116.34	116.32	0.017%	-0.083%	-0.083%	-0.083%	-0.44	3.05	3.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.71	120.69	0.017%	-0.184%	-0.184%	-0.184%	-0.42	3.53	3.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.26	0.062%	-0.558%	-0.558%	-0.558%	-0.03	5.07	5.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.85	122.86	-0.008%	-0.779%	-0.779%	-0.779%	0.19	5.55	5.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.56	120.59	-0.025%	-0.968%	-0.968%	-0.968%	0.49	6.43	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.27	137.19	0.062%	-1.133%	-1.133%	-1.133%	0.70	6.83	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.80	100.61	0.189%	-1.546%	-1.546%	-1.546%	0.91	8.92	8.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.35	112.54	-0.176%	-2.689%	-2.689%	-2.689%	1.38	11.55	11.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.23	102.38	-1.126%	-5.897%	-5.897%	-5.897%	1.94	21.45	21.04

Return Price Performance			Index Price 04-Jan-2017	Previous Index Price 03-Jan-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.97	105.99	-0.019%	0.031%	0.031%	0.031%	4.77	0.78	0.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.07	110.04	0.030%	0.023%	0.023%	0.023%	-0.57	1.74	1.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.60	114.60	0.007%	-0.063%	-0.063%	-0.063%	-0.54	2.33	2.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.29	119.26	0.029%	-0.055%	-0.055%	-0.055%	-0.52	2.63	2.65
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	119.52	0.028%	-0.029%	-0.029%	-0.029%	-0.44	3.05	3.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.78	121.74	0.028%	-0.126%	-0.126%	-0.126%	-0.42	3.53	3.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.97	104.90	0.065%	-0.544%	-0.544%	-0.544%	-0.03	5.07	5.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.07	125.95	0.098%	-0.621%	-0.621%	-0.621%	0.19	5.55	5.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.44	123.30	0.115%	-0.778%	-0.778%	-0.778%	0.49	6.43	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.81	141.56	0.172%	-0.947%	-0.947%	-0.947%	0.70	6.83	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.64	101.25	0.391%	-1.326%	-1.326%	-1.326%	0.91	8.92	8.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.26	114.08	0.164%	-2.303%	-2.303%	-2.303%	1.38	11.55	11.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.65	104.13	-0.460%	-5.167%	-5.167%	-5.167%	1.94	21.45	21.04