

Irish Stock Exchange Daily Bond Index Report

Thursday 5 January, 2017

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Bond Indices Performance

Index	Close Value 05-Jan-2017	Previous Close Value 04-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.38	117.62	-0.203%	-1.21%	-1.21%	-1.21%	17.38%	5.84	5.80	0.83
All Bond Index (Return)	200.42	201.01	-0.296%	-1.13%	-1.13%	-1.13%	100.42%	5.84	5.80	0.83
Under 3 Bond Index (Clean)	89.42	89.53	-0.123%	-0.20%	-0.20%	-0.20%	-10.58%	1.91	1.92	-0.08
Under 3 Bond Index (Return)	143.53	143.68	-0.109%	-0.13%	-0.13%	-0.13%	43.53%	1.91	1.92	-0.08
Under 5 Bond Index (Clean)	102.81	102.96	-0.146%	-0.24%	-0.24%	-0.24%	2.81%	2.46	2.47	-0.24
Under 5 Bond Index (Return)	169.13	169.36	-0.132%	-0.17%	-0.17%	-0.17%	69.13%	2.46	2.47	-0.24
Under 10 Bond Index (Clean)	113.46	113.69	-0.202%	-0.72%	-0.72%	-0.72%	13.46%	4.32	4.31	0.33
Under 10 Bond Index (Return)	189.32	189.77	-0.238%	-0.65%	-0.65%	-0.65%	89.32%	4.32	4.31	0.33
5 Plus Bond Index (Clean)	129.91	130.25	-0.256%	-2.07%	-2.07%	-2.07%	29.91%	8.91	8.82	1.09
5 Plus Bond Index (Return)	224.16	225.16	-0.444%	-1.99%	-1.99%	-1.99%	124.16%	8.91	8.82	1.09
10 Plus Bond Index (Clean)	136.02	136.31	-0.211%	-4.14%	-4.14%	-4.14%	36.02%	15.32	15.07	1.70
10 Plus Bond Index (Return)	244.60	246.21	-0.652%	-4.05%	-4.05%	-4.05%	144.60%	15.32	15.07	1.70

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	104.72	1.19	79	105.91	0.00	6,227	6,521	6595
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.97	0.97	79	109.95	0.00	9,104	9,920	10009
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.05	2.42	201	114.47	0.00	7,683	8,609	8795
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.85	1.28	79	119.12	0.00	6,540	7,707	7791
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.15	3.23	262	119.38	0.00	11,269	13,089	13453
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.47	1.08	79	121.55	0.00	8,082	9,736	9824
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.14	0.65	296	104.78	0.00	5,728	5,965	6002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.50	3.11	291	125.61	0.00	5,570	6,823	6996
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.23	2.73	293	122.96	0.00	7,994	9,611	9830
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.85	4.41	298	141.25	0.00	11,390	15,587	16089
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.54	0.64	235	101.18	0.00	6,790	6,826	6870
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.18	1.55	235	113.73	0.00	8,882	9,963	10101
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.91	1.76	322	102.67	0.00	6,099	6,154	6262

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jan-2017	Previous Index Price 04-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	104.72	104.80	-0.076%	-0.116%	-0.116%	-0.116%	4.77	0.77	0.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.97	109.11	-0.124%	-0.158%	-0.158%	-0.158%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.05	112.19	-0.129%	-0.247%	-0.247%	-0.247%	-0.50	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.85	118.03	-0.155%	-0.279%	-0.279%	-0.279%	-0.48	2.62	2.64
IE0034074488	3407448	4.5 Treas Bnd 2020	116.15	116.34	-0.162%	-0.245%	-0.245%	-0.245%	-0.40	3.04	3.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.47	120.71	-0.199%	-0.382%	-0.382%	-0.382%	-0.38	3.53	3.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	104.32	-0.177%	-0.734%	-0.734%	-0.734%	0.00	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.50	122.85	-0.287%	-1.064%	-1.064%	-1.064%	0.24	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.23	120.56	-0.271%	-1.236%	-1.236%	-1.236%	0.52	6.42	6.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.85	137.27	-0.310%	-1.439%	-1.439%	-1.439%	0.74	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.54	100.80	-0.263%	-1.805%	-1.805%	-1.805%	0.94	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.18	112.35	-0.147%	-2.832%	-2.832%	-2.832%	1.39	11.54	11.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.91	101.23	-0.313%	-6.191%	-6.191%	-6.191%	1.96	21.43	21.02

Return Price Performance			Index Price 05-Jan-2017	Previous Index Price 04-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	105.91	105.97	-0.061%	-0.030%	-0.030%	-0.030%	4.77	0.77	0.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.95	110.07	-0.112%	-0.089%	-0.089%	-0.089%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.47	114.60	-0.116%	-0.179%	-0.179%	-0.179%	-0.50	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.12	119.29	-0.140%	-0.195%	-0.195%	-0.195%	-0.48	2.62	2.64
IE0034074488	3407448	4.5 Treas Bnd 2020	119.38	119.56	-0.147%	-0.176%	-0.176%	-0.176%	-0.40	3.04	3.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.55	121.78	-0.186%	-0.312%	-0.312%	-0.312%	-0.38	3.53	3.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.78	104.97	-0.174%	-0.717%	-0.717%	-0.717%	0.00	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.61	126.07	-0.369%	-0.988%	-0.988%	-0.988%	0.24	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.96	123.44	-0.390%	-1.165%	-1.165%	-1.165%	0.52	6.42	6.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.25	141.81	-0.390%	-1.333%	-1.333%	-1.333%	0.74	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.18	101.64	-0.457%	-1.777%	-1.777%	-1.777%	0.94	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.73	114.26	-0.470%	-2.763%	-2.763%	-2.763%	1.39	11.54	11.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.67	103.65	-0.945%	-6.063%	-6.063%	-6.063%	1.96	21.43	21.02