

# Irish Stock Exchange Daily Bond Index Report

Friday 6 January, 2017

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## Bond Indices Performance

Index	Close Value 06-Jan-2017	Previous Close Value 05-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.32	117.38	-0.055%	-1.26%	-1.26%	-1.26%	17.32%	5.83	5.79	0.83
All Bond Index (Return)	200.33	200.42	-0.045%	-1.18%	-1.18%	-1.18%	100.33%	5.83	5.79	0.83
Under 3 Bond Index (Clean)	89.40	89.42	-0.026%	-0.23%	-0.23%	-0.23%	-10.60%	1.90	1.91	-0.07
Under 3 Bond Index (Return)	143.51	143.53	-0.013%	-0.14%	-0.14%	-0.14%	43.51%	1.90	1.91	-0.07
Under 5 Bond Index (Clean)	102.77	102.81	-0.038%	-0.28%	-0.28%	-0.28%	2.77%	2.46	2.47	-0.24
Under 5 Bond Index (Return)	169.09	169.13	-0.026%	-0.20%	-0.20%	-0.20%	69.09%	2.46	2.47	-0.24
Under 10 Bond Index (Clean)	113.41	113.46	-0.042%	-0.76%	-0.76%	-0.76%	13.41%	4.32	4.31	0.34
Under 10 Bond Index (Return)	189.26	189.32	-0.032%	-0.68%	-0.68%	-0.68%	89.26%	4.32	4.31	0.34
5 Plus Bond Index (Clean)	129.82	129.91	-0.072%	-2.14%	-2.14%	-2.14%	29.82%	8.90	8.81	1.10
5 Plus Bond Index (Return)	224.02	224.16	-0.063%	-2.05%	-2.05%	-2.05%	124.02%	8.90	8.81	1.10
10 Plus Bond Index (Clean)	135.83	136.02	-0.139%	-4.28%	-4.28%	-4.28%	35.83%	15.30	15.04	1.70
10 Plus Bond Index (Return)	244.28	244.60	-0.130%	-4.18%	-4.18%	-4.18%	144.28%	15.30	15.04	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	104.69	1.21	80	105.89	0.00	6,227	6,519	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.96	0.99	80	109.94	0.00	9,104	9,919	10009
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.02	2.44	202	114.45	0.00	7,683	8,606	8793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.81	1.29	80	119.11	0.00	6,540	7,705	7790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.08	3.24	263	119.32	0.00	11,269	13,081	13446
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.41	1.10	80	121.51	0.00	8,082	9,732	9820
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.09	0.65	297	104.74	0.00	5,728	5,962	5999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.47	3.12	292	125.59	0.00	5,570	6,821	6995
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.09	2.74	294	122.83	0.00	7,994	9,600	9819
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.80	4.42	299	141.22	0.00	11,390	15,581	16085
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.53	0.65	236	101.18	0.00	6,790	6,826	6870
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.31	1.55	236	113.87	0.00	8,882	9,975	10113
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.54	0.00	0	98.54	0.00	4,000		
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.35	1.77	323	102.12	0.00	6,099	6,120	6228



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Jan-2017	Previous Index Price 05-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	104.69	104.72	-0.032%	-0.148%	-0.148%	-0.148%	4.79	0.77	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.96	108.97	-0.017%	-0.174%	-0.174%	-0.174%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.02	112.05	-0.029%	-0.276%	-0.276%	-0.276%	-0.49	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.81	117.85	-0.027%	-0.306%	-0.306%	-0.306%	-0.47	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.08	116.15	-0.062%	-0.307%	-0.307%	-0.307%	-0.38	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.41	120.47	-0.048%	-0.430%	-0.430%	-0.430%	-0.37	3.52	3.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.09	104.14	-0.040%	-0.774%	-0.774%	-0.774%	0.01	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.50	-0.023%	-1.086%	-1.086%	-1.086%	0.24	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.09	120.23	-0.116%	-1.351%	-1.351%	-1.351%	0.54	6.42	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.80	136.85	-0.037%	-1.475%	-1.475%	-1.475%	0.74	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.53	100.54	-0.005%	-1.810%	-1.810%	-1.810%	0.94	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.31	112.18	0.119%	-2.717%	-2.717%	-2.717%	1.38	11.53	11.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.35	100.91	-0.555%	-6.712%	-6.712%	-6.712%	1.98	21.40	20.99

Return Price Performance			Index Price 06-Jan-2017	Previous Index Price 05-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	105.89	105.91	-0.017%	-0.047%	-0.047%	-0.047%	4.79	0.77	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	109.95	-0.005%	-0.095%	-0.095%	-0.095%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.47	-0.018%	-0.197%	-0.197%	-0.197%	-0.49	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.11	119.12	-0.013%	-0.209%	-0.209%	-0.209%	-0.47	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.38	-0.050%	-0.227%	-0.227%	-0.227%	-0.38	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.51	121.55	-0.036%	-0.348%	-0.348%	-0.348%	-0.37	3.52	3.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.74	104.78	-0.038%	-0.755%	-0.755%	-0.755%	0.01	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.59	125.61	-0.014%	-1.001%	-1.001%	-1.001%	0.24	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.83	122.96	-0.106%	-1.269%	-1.269%	-1.269%	0.54	6.42	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.22	141.25	-0.025%	-1.358%	-1.358%	-1.358%	0.74	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.18	101.18	-0.002%	-1.779%	-1.779%	-1.779%	0.94	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	113.73	0.123%	-2.643%	-2.643%	-2.643%	1.38	11.53	11.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.12	102.67	-0.540%	-6.570%	-6.570%	-6.570%	1.98	21.40	20.99