

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 January, 2017

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Bond Indices Performance

Index	Close Value 10-Jan-2017	Previous Close Value 09-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.47	117.44	0.026%	-1.14%	-1.14%	-1.14%	17.47%	6.21	6.15	0.90
All Bond Index (Return)	200.69	200.58	0.055%	-1.00%	-1.00%	-1.00%	100.69%	6.21	6.15	0.90
Under 3 Bond Index (Clean)	89.37	89.39	-0.025%	-0.26%	-0.26%	-0.26%	-10.63%	1.90	1.91	-0.07
Under 3 Bond Index (Return)	143.53	143.55	-0.012%	-0.12%	-0.12%	-0.12%	43.53%	1.90	1.91	-0.07
Under 5 Bond Index (Clean)	102.77	102.80	-0.028%	-0.28%	-0.28%	-0.28%	2.77%	2.45	2.46	-0.25
Under 5 Bond Index (Return)	169.16	169.19	-0.016%	-0.15%	-0.15%	-0.15%	69.16%	2.45	2.46	-0.25
Under 10 Bond Index (Clean)	113.50	113.50	0.001%	-0.68%	-0.68%	-0.68%	13.50%	4.32	4.31	0.32
Under 10 Bond Index (Return)	189.52	189.46	0.031%	-0.54%	-0.54%	-0.54%	89.52%	4.32	4.31	0.32
5 Plus Bond Index (Clean)	130.13	130.03	0.072%	-1.91%	-1.91%	-1.91%	30.13%	9.41	9.30	1.15
5 Plus Bond Index (Return)	224.68	224.42	0.117%	-1.76%	-1.76%	-1.76%	124.68%	9.41	9.30	1.15
10 Plus Bond Index (Clean)	136.33	136.12	0.151%	-3.93%	-3.93%	-3.93%	36.33%	15.70	15.43	1.70
10 Plus Bond Index (Return)	245.27	244.83	0.178%	-3.79%	-3.79%	-3.79%	145.27%	15.70	15.43	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	104.62	1.27	84	105.88	0.00	6,227	6,515	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.92	1.04	84	109.96	0.00	9,104	9,916	10010
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.02	2.48	206	114.50	0.00	7,683	8,606	8797
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.76	1.36	84	119.11	0.00	6,540	7,701	7790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.10	3.29	267	119.39	0.00	11,269	13,083	13454
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.50	1.15	84	121.65	0.00	8,082	9,739	9832
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.19	0.66	301	104.85	0.00	5,728	5,968	6006
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.62	3.16	296	125.79	0.00	5,570	6,829	7006
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.34	2.78	298	123.12	0.00	7,994	9,620	9842
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.06	4.48	303	141.66	0.00	11,390	15,612	16136
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.77	0.66	240	101.54	0.00	6,790	6,842	6895
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.70	1.58	240	114.28	0.00	8,882	10,010	10150
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.03	0.00	0	99.15	0.00	4,000	3,961	3966
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.66	1.79	327	102.45	0.00	6,099	6,139	6248

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jan-2017	Previous Index Price 09-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	104.62	104.65	-0.031%	-0.212%	-0.212%	-0.212%	4.84	0.76	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.92	108.94	-0.014%	-0.203%	-0.203%	-0.203%	-0.52	1.72	1.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.02	112.03	-0.016%	-0.276%	-0.276%	-0.276%	-0.50	2.31	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.76	117.81	-0.042%	-0.355%	-0.355%	-0.355%	-0.47	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.10	116.17	-0.056%	-0.288%	-0.288%	-0.288%	-0.39	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.50	120.50	-0.004%	-0.357%	-0.357%	-0.357%	-0.39	3.52	3.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.23	-0.035%	-0.679%	-0.679%	-0.679%	-0.01	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.62	122.59	0.031%	-0.963%	-0.963%	-0.963%	0.21	5.54	5.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.24	0.085%	-1.148%	-1.148%	-1.148%	0.51	6.41	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.06	137.01	0.035%	-1.284%	-1.284%	-1.284%	0.71	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.77	100.73	0.043%	-1.575%	-1.575%	-1.575%	0.91	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.70	112.54	0.149%	-2.379%	-2.379%	-2.379%	1.35	11.53	11.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.03	98.98	0.056%				1.76	17.34	17.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.66	100.44	0.217%	-6.424%	-6.424%	-6.424%	1.97	21.41	21.00

Return Price Performance			Index Price 10-Jan-2017	Previous Index Price 09-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	105.88	105.90	-0.016%	-0.053%	-0.053%	-0.053%	4.84	0.76	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.96	109.96	-0.002%	-0.078%	-0.078%	-0.078%	-0.52	1.72	1.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.50	-0.005%	-0.155%	-0.155%	-0.155%	-0.50	2.31	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.11	119.15	-0.029%	-0.203%	-0.203%	-0.203%	-0.47	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.44	-0.044%	-0.166%	-0.166%	-0.166%	-0.39	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.65	121.64	0.007%	-0.230%	-0.230%	-0.230%	-0.39	3.52	3.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.85	104.89	-0.033%	-0.652%	-0.652%	-0.652%	-0.01	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.79	125.74	0.039%	-0.847%	-0.847%	-0.847%	0.21	5.54	5.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.12	123.01	0.090%	-1.041%	-1.041%	-1.041%	0.51	6.41	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.66	141.48	0.128%	-1.049%	-1.049%	-1.049%	0.71	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.54	101.38	0.156%	-1.427%	-1.427%	-1.427%	0.91	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.28	114.11	0.152%	-2.287%	-2.287%	-2.287%	1.35	11.53	11.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.15	98.98	0.180%				1.76	17.34	17.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.45	102.23	0.219%	-6.266%	-6.266%	-6.266%	1.97	21.41	21.00