

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 January, 2017

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Bond Indices Performance

Index	Close Value 11-Jan-2017	Previous Close Value 10-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.51	117.47	0.039%	-1.10%	-1.10%	-1.10%	17.51%	6.22	6.17	0.89
All Bond Index (Return)	200.85	200.69	0.081%	-0.92%	-0.92%	-0.92%	100.85%	6.22	6.17	0.89
Under 3 Bond Index (Clean)	89.33	89.37	-0.040%	-0.30%	-0.30%	-0.30%	-10.67%	1.90	1.91	-0.05
Under 3 Bond Index (Return)	143.49	143.53	-0.028%	-0.15%	-0.15%	-0.15%	43.49%	1.90	1.91	-0.05
Under 5 Bond Index (Clean)	102.70	102.77	-0.063%	-0.35%	-0.35%	-0.35%	2.70%	2.45	2.46	-0.23
Under 5 Bond Index (Return)	169.08	169.16	-0.050%	-0.20%	-0.20%	-0.20%	69.08%	2.45	2.46	-0.23
Under 10 Bond Index (Clean)	113.50	113.50	-0.006%	-0.69%	-0.69%	-0.69%	13.50%	4.32	4.31	0.32
Under 10 Bond Index (Return)	189.48	189.52	-0.017%	-0.56%	-0.56%	-0.56%	89.48%	4.32	4.31	0.32
5 Plus Bond Index (Clean)	130.29	130.13	0.127%	-1.78%	-1.78%	-1.78%	30.29%	9.42	9.32	1.14
5 Plus Bond Index (Return)	225.12	224.68	0.194%	-1.57%	-1.57%	-1.57%	125.12%	9.42	9.32	1.14
10 Plus Bond Index (Clean)	136.69	136.33	0.267%	-3.67%	-3.67%	-3.67%	36.69%	15.71	15.45	1.68
10 Plus Bond Index (Return)	246.68	245.27	0.578%	-3.24%	-3.24%	-3.24%	146.68%	15.71	15.45	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	104.59	1.28	85	105.87	0.00	6,227	6,513	6593
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.88	1.05	85	109.93	0.00	9,104	9,912	10007
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.97	2.50	207	114.47	0.00	7,683	8,603	8794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.69	1.37	85	119.07	0.00	6,515	7,697	7787
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.99	3.30	268	119.29	0.00	11,269	13,071	13443
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.39	1.16	85	121.55	0.00	8,082	9,730	9824
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.10	0.66	302	104.76	0.00	5,728	5,962	6000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.56	3.17	297	125.73	0.00	5,570	6,826	7003
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.35	2.79	299	123.13	0.00	7,994	9,621	9843
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.24	4.50	304	141.74	0.00	11,390	15,632	16145
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.01	0.66	241	101.67	0.00	6,790	6,858	6903
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.85	1.59	241	114.44	0.00	8,882	10,023	10164
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.34	0.00	0	99.34	1.70	4,000	3,974	4042
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.12	1.80	328	102.92	0.00	6,114	6,167	6277

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jan-2017	Previous Index Price 10-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	104.59	104.62	-0.027%	-0.238%	-0.238%	-0.238%	4.86	0.76	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.88	108.92	-0.041%	-0.245%	-0.245%	-0.245%	-0.50	1.72	1.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.97	112.02	-0.040%	-0.316%	-0.316%	-0.316%	-0.49	2.31	2.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.69	117.76	-0.053%	-0.408%	-0.408%	-0.408%	-0.45	2.61	2.62
IE0034074488	3407448	4.5 Treas Bnd 2020	115.99	116.10	-0.095%	-0.382%	-0.382%	-0.382%	-0.37	3.03	3.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.39	120.50	-0.094%	-0.451%	-0.451%	-0.451%	-0.37	3.51	3.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	104.19	-0.091%	-0.769%	-0.769%	-0.769%	0.01	5.05	5.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.56	122.62	-0.053%	-1.015%	-1.015%	-1.015%	0.22	5.53	5.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.35	120.34	0.007%	-1.142%	-1.142%	-1.142%	0.51	6.41	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.24	137.06	0.134%	-1.152%	-1.152%	-1.152%	0.69	6.81	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.01	100.77	0.235%	-1.344%	-1.344%	-1.344%	0.89	8.90	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.85	112.70	0.130%	-2.252%	-2.252%	-2.252%	1.34	11.53	11.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.34	99.03	0.316%				1.74	17.35	17.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.12	100.66	0.459%	-5.994%	-5.994%	-5.994%	1.95	21.43	21.02

Return Price Performance			Index Price 11-Jan-2017	Previous Index Price 10-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	105.87	105.88	-0.012%	-0.065%	-0.065%	-0.065%	4.86	0.76	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.93	109.96	-0.030%	-0.108%	-0.108%	-0.108%	-0.50	1.72	1.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.47	114.50	-0.029%	-0.184%	-0.184%	-0.184%	-0.49	2.31	2.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.07	119.11	-0.039%	-0.241%	-0.241%	-0.241%	-0.45	2.61	2.62
IE0034074488	3407448	4.5 Treas Bnd 2020	119.29	119.39	-0.082%	-0.248%	-0.248%	-0.248%	-0.37	3.03	3.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.55	121.65	-0.082%	-0.312%	-0.312%	-0.312%	-0.37	3.51	3.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.76	104.85	-0.089%	-0.740%	-0.740%	-0.740%	0.01	5.05	5.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.73	125.79	-0.044%	-0.890%	-0.890%	-0.890%	0.22	5.53	5.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.13	123.12	0.014%	-1.027%	-1.027%	-1.027%	0.51	6.41	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.74	141.66	0.056%	-0.993%	-0.993%	-0.993%	0.69	6.81	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.67	101.54	0.125%	-1.304%	-1.304%	-1.304%	0.89	8.90	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.44	114.28	0.135%	-2.156%	-2.156%	-2.156%	1.34	11.53	11.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.34	99.15	0.192%				1.74	17.35	17.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.92	102.45	0.456%	-5.839%	-5.839%	-5.839%	1.95	21.43	21.02