

Irish Stock Exchange Daily Bond Index Report

Friday 13 January, 2017

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Bond Indices Performance

Index	Close Value 13-Jan-2017	Previous Close Value 12-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.10	117.46	-0.304%	-1.44%	-1.44%	-1.44%	17.10%	6.18	6.13	0.94
All Bond Index (Return)	200.20	200.78	-0.289%	-1.24%	-1.24%	-1.24%	100.20%	6.18	6.13	0.94
Under 3 Bond Index (Clean)	89.19	89.26	-0.085%	-0.46%	-0.46%	-0.46%	-10.81%	1.89	1.89	0.00
Under 3 Bond Index (Return)	143.30	143.40	-0.071%	-0.29%	-0.29%	-0.29%	43.30%	1.89	1.89	0.00
Under 5 Bond Index (Clean)	102.49	102.61	-0.113%	-0.55%	-0.55%	-0.55%	2.49%	2.44	2.45	-0.17
Under 5 Bond Index (Return)	168.78	168.95	-0.099%	-0.38%	-0.38%	-0.38%	68.78%	2.44	2.45	-0.17
Under 10 Bond Index (Clean)	113.26	113.46	-0.175%	-0.89%	-0.89%	-0.89%	13.26%	4.31	4.30	0.36
Under 10 Bond Index (Return)	189.14	189.44	-0.162%	-0.74%	-0.74%	-0.74%	89.14%	4.31	4.30	0.36
5 Plus Bond Index (Clean)	129.67	130.28	-0.467%	-2.25%	-2.25%	-2.25%	29.67%	9.37	9.26	1.18
5 Plus Bond Index (Return)	224.10	225.12	-0.451%	-2.02%	-2.02%	-2.02%	124.10%	9.37	9.26	1.18
10 Plus Bond Index (Clean)	135.23	136.52	-0.943%	-4.70%	-4.70%	-4.70%	35.23%	15.65	15.38	1.75
10 Plus Bond Index (Return)	244.11	246.39	-0.927%	-4.25%	-4.25%	-4.25%	144.11%	15.65	15.38	1.75

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	104.51	1.31	87	105.82	0.00	6,227	6,508	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.70	1.07	87	109.77	0.00	9,004	9,787	9884
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.78	2.52	209	114.30	0.00	7,683	8,588	8782
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.43	1.41	87	118.84	0.00	6,515	7,651	7743
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.71	3.33	270	119.04	0.00	11,269	13,039	13414
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.04	1.19	87	121.23	0.00	8,082	9,701	9798
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.94	0.67	304	104.60	0.00	5,728	5,953	5991
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.28	3.20	299	125.48	0.00	5,570	6,811	6988
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.11	2.80	301	122.92	0.00	8,019	9,632	9857
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.96	4.53	306	141.49	0.00	11,390	15,601	16116
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.73	0.67	243	101.40	0.00	6,790	6,840	6885
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.24	1.60	243	113.84	0.00	8,882	9,969	10110
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.20	0.01	2	98.21	0.00	4,000	3,928	3928
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.24	1.81	330	101.04	0.00	6,124	6,077	6188

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jan-2017	Previous Index Price 12-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	104.51	104.54	-0.029%	-0.317%	-0.317%	-0.317%	4.86	0.75	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.70	108.79	-0.080%	-0.407%	-0.407%	-0.407%	-0.44	1.71	1.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.78	111.90	-0.105%	-0.485%	-0.485%	-0.485%	-0.44	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.43	117.57	-0.116%	-0.627%	-0.627%	-0.627%	-0.39	2.60	2.61
IE0034074488	3407448	4.5 Treas Bnd 2020	115.71	115.87	-0.138%	-0.623%	-0.623%	-0.623%	-0.30	3.02	3.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.04	120.25	-0.172%	-0.738%	-0.738%	-0.738%	-0.30	3.50	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.94	104.07	-0.128%	-0.923%	-0.923%	-0.923%	0.04	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.28	122.54	-0.210%	-1.237%	-1.237%	-1.237%	0.26	5.52	5.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.11	120.41	-0.245%	-1.335%	-1.335%	-1.335%	0.53	6.40	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.96	137.35	-0.281%	-1.353%	-1.353%	-1.353%	0.72	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.73	101.09	-0.349%	-1.613%	-1.613%	-1.613%	0.92	8.89	8.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.24	112.85	-0.540%	-2.781%	-2.781%	-2.781%	1.39	11.51	11.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.20	99.21	-1.025%				1.81	17.31	17.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.24	100.80	-1.548%	-7.747%	-7.747%	-7.747%	2.04	21.34	20.91

Return Price Performance			Index Price 13-Jan-2017	Previous Index Price 12-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	105.82	105.83	-0.014%	-0.114%	-0.114%	-0.114%	4.86	0.75	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.77	109.85	-0.067%	-0.246%	-0.246%	-0.246%	-0.44	1.71	1.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.41	-0.093%	-0.329%	-0.329%	-0.329%	-0.44	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.84	118.96	-0.101%	-0.431%	-0.431%	-0.431%	-0.39	2.60	2.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.04	119.19	-0.123%	-0.462%	-0.462%	-0.462%	-0.30	3.02	3.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	121.42	-0.159%	-0.574%	-0.574%	-0.574%	-0.30	3.50	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.73	-0.125%	-0.889%	-0.889%	-0.889%	0.04	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.48	125.72	-0.196%	-1.089%	-1.089%	-1.089%	0.26	5.52	5.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.92	123.20	-0.232%	-1.201%	-1.201%	-1.201%	0.53	6.40	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.49	141.86	-0.262%	-1.168%	-1.168%	-1.168%	0.72	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.40	101.75	-0.344%	-1.565%	-1.565%	-1.565%	0.92	8.89	8.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.84	114.44	-0.526%	-2.667%	-2.667%	-2.667%	1.39	11.51	11.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.21	99.22	-1.021%				1.81	17.31	17.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.04	102.60	-1.516%	-7.554%	-7.554%	-7.554%	2.04	21.34	20.91