

Irish Stock Exchange Daily Bond Index Report

Tuesday 17 January, 2017

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Bond Indices Performance

Index	Close Value 17-Jan-2017	Previous Close Value 16-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.33	117.11	0.183%	-1.25%	-1.25%	-1.25%	17.33%	6.19	6.14	0.91
All Bond Index (Return)	200.65	200.27	0.189%	-1.02%	-1.02%	-1.02%	100.65%	6.19	6.14	0.91
Under 3 Bond Index (Clean)	89.19	89.16	0.035%	-0.46%	-0.46%	-0.46%	-10.81%	1.88	1.89	-0.02
Under 3 Bond Index (Return)	143.37	143.30	0.046%	-0.24%	-0.24%	-0.24%	43.37%	1.88	1.89	-0.02
Under 5 Bond Index (Clean)	102.52	102.46	0.053%	-0.53%	-0.53%	-0.53%	2.52%	2.43	2.44	-0.19
Under 5 Bond Index (Return)	168.90	168.79	0.063%	-0.31%	-0.31%	-0.31%	68.90%	2.43	2.44	-0.19
Under 10 Bond Index (Clean)	113.37	113.24	0.114%	-0.79%	-0.79%	-0.79%	13.37%	4.31	4.29	0.33
Under 10 Bond Index (Return)	189.39	189.16	0.122%	-0.61%	-0.61%	-0.61%	89.39%	4.31	4.29	0.33
5 Plus Bond Index (Clean)	130.11	129.73	0.294%	-1.92%	-1.92%	-1.92%	30.11%	9.39	9.28	1.15
5 Plus Bond Index (Return)	224.90	224.24	0.295%	-1.67%	-1.67%	-1.67%	124.90%	9.39	9.28	1.15
10 Plus Bond Index (Clean)	136.13	135.42	0.528%	-4.06%	-4.06%	-4.06%	36.13%	15.67	15.41	1.71
10 Plus Bond Index (Return)	245.76	244.48	0.527%	-3.60%	-3.60%	-3.60%	145.76%	15.67	15.41	1.71

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	104.48	1.37	91	105.85	0.00	6,227	6,506	6591
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.73	1.12	91	109.85	0.00	9,004	9,789	9890
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.82	2.57	213	114.38	0.00	7,683	8,591	8788
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.39	1.47	91	118.86	0.00	6,515	7,648	7744
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.80	3.38	274	119.18	0.00	11,269	13,050	13430
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.06	1.25	91	121.30	0.00	8,082	9,703	9804
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.13	0.68	308	104.80	0.00	5,728	5,964	6003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.47	3.24	303	125.71	0.00	5,570	6,821	7001
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.35	2.84	305	123.19	0.00	8,019	9,651	9879
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.24	4.59	310	141.82	0.00	11,390	15,632	16154
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.95	0.68	247	101.62	0.00	6,790	6,854	6900
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.74	1.62	247	114.36	0.00	8,882	10,013	10157
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.76	0.03	6	98.78	0.00	4,000	3,950	3951
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.32	1.83	334	102.15	0.00	6,124	6,143	6255

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jan-2017	Previous Index Price 16-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	104.48	104.47	0.012%	-0.344%	-0.344%	-0.344%	4.90	0.74	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.73	108.67	0.048%	-0.385%	-0.385%	-0.385%	-0.47	1.70	1.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.82	111.77	0.045%	-0.453%	-0.453%	-0.453%	-0.46	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.39	117.36	0.026%	-0.662%	-0.662%	-0.662%	-0.39	2.60	2.61
IE0034074488	3407448	4.5 Treas Bnd 2020	115.80	115.73	0.061%	-0.542%	-0.542%	-0.542%	-0.34	3.02	3.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.06	119.94	0.101%	-0.723%	-0.723%	-0.723%	-0.32	3.50	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.13	103.91	0.204%	-0.744%	-0.744%	-0.744%	0.00	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.27	0.160%	-1.088%	-1.088%	-1.088%	0.23	5.52	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.35	120.13	0.187%	-1.139%	-1.139%	-1.139%	0.50	6.39	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.24	136.99	0.182%	-1.157%	-1.157%	-1.157%	0.68	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.95	100.71	0.230%	-1.405%	-1.405%	-1.405%	0.89	8.89	8.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.74	112.37	0.323%	-2.350%	-2.350%	-2.350%	1.35	11.51	11.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.76	98.22	0.547%				1.77	17.32	17.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.32	99.47	0.853%	-6.743%	-6.743%	-6.743%	1.99	21.38	20.96

Return Price Performance			Index Price 17-Jan-2017	Previous Index Price 16-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	105.85	105.82	0.026%	-0.085%	-0.085%	-0.085%	4.90	0.74	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.78	0.058%	-0.180%	-0.180%	-0.180%	-0.47	1.70	1.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	114.32	0.054%	-0.255%	-0.255%	-0.255%	-0.46	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.86	118.82	0.039%	-0.411%	-0.411%	-0.411%	-0.39	2.60	2.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.18	119.10	0.070%	-0.342%	-0.342%	-0.342%	-0.34	3.02	3.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.30	121.17	0.111%	-0.514%	-0.514%	-0.514%	-0.32	3.50	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.80	104.59	0.205%	-0.702%	-0.702%	-0.702%	0.00	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.71	125.50	0.165%	-0.910%	-0.910%	-0.910%	0.23	5.52	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.19	122.96	0.190%	-0.979%	-0.979%	-0.979%	0.50	6.39	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.82	141.56	0.186%	-0.937%	-0.937%	-0.937%	0.68	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.62	101.39	0.232%	-1.347%	-1.347%	-1.347%	0.89	8.89	8.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.36	113.99	0.324%	-2.219%	-2.219%	-2.219%	1.35	11.51	11.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.78	98.24	0.552%				1.77	17.32	17.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.15	101.29	0.842%	-6.545%	-6.545%	-6.545%	1.99	21.38	20.96