

Irish Stock Exchange Daily Bond Index Report

Thursday 12 January, 2017

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Bond Indices Performance

Index	Close Value 12-Jan-2017	Previous Close Value 11-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.46	117.51	-0.046%	-1.14%	-1.14%	-1.14%	17.46%	6.20	6.15	0.89
All Bond Index (Return)	200.78	200.85	-0.036%	-0.95%	-0.95%	-0.95%	100.78%	6.20	6.15	0.89
Under 3 Bond Index (Clean)	89.26	89.33	-0.076%	-0.38%	-0.38%	-0.38%	-10.74%	1.89	1.90	-0.04
Under 3 Bond Index (Return)	143.40	143.49	-0.063%	-0.21%	-0.21%	-0.21%	43.40%	1.89	1.90	-0.04
Under 5 Bond Index (Clean)	102.61	102.70	-0.090%	-0.44%	-0.44%	-0.44%	2.61%	2.44	2.45	-0.21
Under 5 Bond Index (Return)	168.95	169.08	-0.077%	-0.28%	-0.28%	-0.28%	68.95%	2.44	2.45	-0.21
Under 10 Bond Index (Clean)	113.46	113.50	-0.030%	-0.72%	-0.72%	-0.72%	13.46%	4.31	4.30	0.32
Under 10 Bond Index (Return)	189.44	189.48	-0.020%	-0.58%	-0.58%	-0.58%	89.44%	4.31	4.30	0.32
5 Plus Bond Index (Clean)	130.28	130.29	-0.008%	-1.79%	-1.79%	-1.79%	30.28%	9.40	9.30	1.14
5 Plus Bond Index (Return)	225.12	225.12	-0.002%	-1.57%	-1.57%	-1.57%	125.12%	9.40	9.30	1.14
10 Plus Bond Index (Clean)	136.52	136.69	-0.125%	-3.79%	-3.79%	-3.79%	36.52%	15.69	15.43	1.69
10 Plus Bond Index (Return)	246.39	246.68	-0.118%	-3.35%	-3.35%	-3.35%	146.39%	15.69	15.43	1.69

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	104.54	1.30	86	105.83	0.00	6,227	6,510	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.79	1.06	86	109.85	0.00	9,004	9,904	10000
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.90	2.51	208	114.41	0.00	7,683	8,597	8790
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.57	1.39	86	118.96	0.00	6,515	7,660	7750
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.87	3.32	269	119.19	0.00	11,269	13,057	13431
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.25	1.18	86	121.42	0.00	8,082	9,718	9813
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.07	0.66	303	104.73	0.00	5,728	5,961	5999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.54	3.18	298	125.72	0.00	5,570	6,825	7002
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.41	2.80	300	123.20	0.00	8,019	9,625	9849
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.35	4.51	305	141.86	0.00	11,390	15,645	16159
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.09	0.66	242	101.75	0.00	6,790	6,864	6909
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.85	1.59	242	114.44	0.00	8,882	10,023	10164
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.21	0.01	1	99.22	0.00	4,000	3,969	3969
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.80	1.80	329	102.60	0.00	6,124	6,163	6273

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Bond Index Constituent

Clean Price Performance			Index Price 12-Jan-2017	Previous Index Price 11-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	104.54	104.59	-0.050%	-0.288%	-0.288%	-0.288%	4.86	0.75	0.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.79	108.88	-0.083%	-0.327%	-0.327%	-0.327%	-0.48	1.71	1.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.90	111.97	-0.064%	-0.380%	-0.380%	-0.380%	-0.48	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.57	117.69	-0.105%	-0.512%	-0.512%	-0.512%	-0.43	2.60	2.62
IE0034074488	3407448	4.5 Treas Bnd 2020	115.87	115.99	-0.103%	-0.485%	-0.485%	-0.485%	-0.34	3.03	3.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.25	120.39	-0.116%	-0.566%	-0.566%	-0.566%	-0.35	3.51	3.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	104.10	-0.027%	-0.796%	-0.796%	-0.796%	0.01	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.54	122.56	-0.015%	-1.030%	-1.030%	-1.030%	0.22	5.52	5.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.41	120.35	0.050%	-1.093%	-1.093%	-1.093%	0.50	6.40	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.35	137.24	0.078%	-1.075%	-1.075%	-1.075%	0.68	6.81	6.76
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.09	101.01	0.077%	-1.268%	-1.268%	-1.268%	0.88	8.90	8.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.85	112.85	-0.002%	-2.254%	-2.254%	-2.254%	1.34	11.52	11.37
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.21	99.34	-0.131%				1.75	17.33	17.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.80	101.12	-0.321%	-6.296%	-6.296%	-6.296%	1.96	21.40	20.99

Return Price Performance			Index Price 12-Jan-2017	Previous Index Price 11-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	105.83	105.87	-0.035%	-0.100%	-0.100%	-0.100%	4.86	0.75	0.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.93	-0.071%	-0.179%	-0.179%	-0.179%	-0.48	1.71	1.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.47	-0.052%	-0.236%	-0.236%	-0.236%	-0.48	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.96	119.07	-0.090%	-0.331%	-0.331%	-0.331%	-0.43	2.60	2.62
IE0034074488	3407448	4.5 Treas Bnd 2020	119.19	119.29	-0.091%	-0.339%	-0.339%	-0.339%	-0.34	3.03	3.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.42	121.55	-0.104%	-0.416%	-0.416%	-0.416%	-0.35	3.51	3.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.73	104.76	-0.025%	-0.765%	-0.765%	-0.765%	0.01	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.72	125.73	-0.006%	-0.895%	-0.895%	-0.895%	0.22	5.52	5.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.20	123.13	0.057%	-0.971%	-0.971%	-0.971%	0.50	6.40	6.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.86	141.74	0.085%	-0.909%	-0.909%	-0.909%	0.68	6.81	6.76
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.75	101.67	0.080%	-1.225%	-1.225%	-1.225%	0.88	8.90	8.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.44	114.44	0.003%	-2.152%	-2.152%	-2.152%	1.34	11.52	11.37
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.22	99.34	-0.126%				1.75	17.33	17.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.60	102.92	-0.310%	-6.131%	-6.131%	-6.131%	1.96	21.40	20.99