

Irish Stock Exchange Daily Bond Index Report



Friday 20 January, 2017

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Bond Indices Performance

Index	Close Value 20-Jan-2017	Previous Close Value 19-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.50	116.86	-0.309%	-1.95%	-1.95%	-1.95%	16.50%	6.14	6.08	0.97
All Bond Index (Return)	199.31	199.90	-0.295%	-1.68%	-1.68%	-1.68%	99.31%	6.14	6.08	0.97
Under 3 Bond Index (Clean)	89.06	89.10	-0.042%	-0.60%	-0.60%	-0.60%	-10.94%	1.87	1.87	-0.40
Under 3 Bond Index (Return)	143.22	143.26	-0.029%	-0.34%	-0.34%	-0.34%	43.22%	1.87	1.87	-0.40
Under 5 Bond Index (Clean)	102.30	102.39	-0.086%	-0.73%	-0.73%	-0.73%	2.30%	2.42	2.43	-0.32
Under 5 Bond Index (Return)	168.61	168.73	-0.072%	-0.48%	-0.48%	-0.48%	68.61%	2.42	2.43	-0.32
Under 10 Bond Index (Clean)	112.87	113.10	-0.202%	-1.23%	-1.23%	-1.23%	12.87%	4.28	4.27	0.36
Under 10 Bond Index (Return)	188.62	188.98	-0.189%	-1.01%	-1.01%	-1.01%	88.62%	4.28	4.27	0.36
5 Plus Bond Index (Clean)	128.64	129.28	-0.500%	-3.03%	-3.03%	-3.03%	28.64%	9.32	9.20	1.26
5 Plus Bond Index (Return)	222.45	223.53	-0.484%	-2.74%	-2.74%	-2.74%	122.45%	9.32	9.20	1.26
10 Plus Bond Index (Clean)	133.38	134.51	-0.845%	-6.01%	-6.01%	-6.01%	33.38%	15.58	15.30	1.84
10 Plus Bond Index (Return)	240.89	242.90	-0.828%	-5.51%	-5.51%	-5.51%	140.89%	15.58	15.30	1.84

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	104.40	1.42	94	105.82	0.00	6,227	6,501	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.65	1.16	94	109.81	0.00	9,004	9,783	9887
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.58	2.60	216	114.18	0.00	7,683	8,573	8773
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.13	1.52	94	118.65	0.00	6,515	7,631	7730
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.45	3.42	277	118.86	0.00	11,269	13,009	13394
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.70	1.29	94	120.99	0.00	8,082	9,674	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.68	311	104.45	0.00	5,728	5,943	5982
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.73	3.27	306	125.00	0.00	5,570	6,780	6962
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.53	2.87	308	122.40	0.00	8,019	9,585	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.14	4.63	313	140.77	0.00	11,390	15,507	16034
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.83	0.69	250	100.51	0.00	6,790	6,778	6825
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.13	1.64	250	112.77	0.00	8,882	9,870	10016
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.39	0.04	9	96.43	0.00	4,000	3,856	3857
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.55	1.85	337	99.39	0.00	6,124	5,974	6087

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Bond Index Constituent

Clean Price Performance			Index Price 20-Jan-2017	Previous Index Price 19-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	104.40	104.43	-0.027%	-0.419%	-0.419%	-0.419%	-0.49	0.73	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.65	108.62	0.029%	-0.450%	-0.450%	-0.450%	-0.47	1.69	1.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.58	111.69	-0.095%	-0.664%	-0.664%	-0.664%	-0.40	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.13	117.23	-0.086%	-0.883%	-0.883%	-0.883%	-0.33	2.58	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	115.45	115.62	-0.147%	-0.850%	-0.850%	-0.850%	-0.26	3.00	3.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.70	119.88	-0.148%	-1.019%	-1.019%	-1.019%	-0.25	3.48	3.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.93	-0.156%	-1.089%	-1.089%	-1.089%	0.07	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.73	122.08	-0.284%	-1.684%	-1.684%	-1.684%	0.33	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.53	119.94	-0.342%	-1.814%	-1.814%	-1.814%	0.60	6.38	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.14	136.65	-0.373%	-1.948%	-1.948%	-1.948%	0.79	6.78	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.83	100.36	-0.528%	-2.498%	-2.498%	-2.498%	1.02	8.87	8.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.13	111.84	-0.638%	-3.746%	-3.746%	-3.746%	1.47	11.48	11.32
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.39	97.34	-0.978%				1.92	17.26	16.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.55	98.63	-1.100%	-9.316%	-9.316%	-9.316%	2.12	21.25	20.81

Return Price Performance			Index Price 20-Jan-2017	Previous Index Price 19-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	-0.012%	-0.116%	-0.116%	-0.116%	-0.49	0.73	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.81	109.77	0.039%	-0.211%	-0.211%	-0.211%	-0.47	1.69	1.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.18	114.28	-0.082%	-0.430%	-0.430%	-0.430%	-0.40	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.65	118.74	-0.072%	-0.590%	-0.590%	-0.590%	-0.33	2.58	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.86	119.02	-0.133%	-0.611%	-0.611%	-0.611%	-0.26	3.00	3.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.99	121.15	-0.135%	-0.774%	-0.774%	-0.774%	-0.25	3.48	3.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.45	104.60	-0.152%	-1.038%	-1.038%	-1.038%	0.07	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.00	125.34	-0.268%	-1.466%	-1.466%	-1.466%	0.33	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.40	122.80	-0.327%	-1.617%	-1.617%	-1.617%	0.60	6.38	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.77	141.27	-0.350%	-1.672%	-1.672%	-1.672%	0.79	6.78	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.51	101.04	-0.522%	-2.427%	-2.427%	-2.427%	1.02	8.87	8.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.77	113.48	-0.622%	-3.580%	-3.580%	-3.580%	1.47	11.48	11.32
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.43	97.38	-0.972%				1.92	17.26	16.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.39	100.47	-1.074%	-9.062%	-9.062%	-9.062%	2.12	21.25	20.81