

Irish Stock Exchange Daily Bond Index Report

Monday 30 January, 2017

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Bond Indices Performance

Index	Close Value 30-Jan-2017	Previous Close Value 27-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.47	115.73	-0.225%	-2.82%	-2.82%	-2.82%	15.47%	6.06	6.00	1.10
All Bond Index (Return)	197.76	198.14	-0.193%	-2.45%	-2.45%	-2.45%	97.76%	6.06	6.00	1.10
Under 3 Bond Index (Clean)	88.92	88.95	-0.037%	-0.76%	-0.76%	-0.76%	-11.08%	1.84	1.85	-0.37
Under 3 Bond Index (Return)	143.16	143.16	0.000%	-0.38%	-0.38%	-0.38%	43.16%	1.84	1.85	-0.37
Under 5 Bond Index (Clean)	102.07	102.12	-0.053%	-0.96%	-0.96%	-0.96%	2.07%	2.40	2.40	-0.27
Under 5 Bond Index (Return)	168.43	168.46	-0.017%	-0.59%	-0.59%	-0.59%	68.43%	2.40	2.40	-0.27
Under 10 Bond Index (Clean)	112.20	112.38	-0.160%	-1.82%	-1.82%	-1.82%	12.20%	4.25	4.23	0.48
Under 10 Bond Index (Return)	187.70	187.94	-0.128%	-1.50%	-1.50%	-1.50%	87.70%	4.25	4.23	0.48
5 Plus Bond Index (Clean)	126.77	127.25	-0.374%	-4.44%	-4.44%	-4.44%	26.77%	9.24	9.12	1.41
5 Plus Bond Index (Return)	219.44	220.20	-0.346%	-4.05%	-4.05%	-4.05%	119.44%	9.24	9.12	1.41
10 Plus Bond Index (Clean)	130.26	130.98	-0.556%	-8.21%	-8.21%	-8.21%	30.26%	15.48	15.18	1.99
10 Plus Bond Index (Return)	235.46	236.72	-0.532%	-7.64%	-7.64%	-7.64%	135.46%	15.48	15.18	1.99

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	104.31	1.57	104	105.87	0.00	6,227	6,495	6593
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.56	1.28	104	109.84	0.00	9,004	9,774	9889
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.40	2.72	226	114.12	0.00	7,683	8,559	8768
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.75	1.68	104	118.43	0.00	6,515	7,607	7716
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.09	3.54	287	118.63	0.00	11,269	12,969	13368
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.30	1.43	104	120.73	0.00	8,082	9,642	9757
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.29	0.70	321	104.00	0.00	5,728	5,916	5957
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.80	3.38	316	124.17	0.00	5,570	6,728	6916
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.32	2.96	318	121.28	0.00	8,019	9,488	9726
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.42	4.78	323	139.20	0.00	11,390	15,311	15856
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.35	0.71	260	99.06	0.00	6,790	6,678	6726
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.04	1.71	260	110.75	0.00	8,882	9,685	9837
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.05	0.09	19	94.13	0.00	4,000	3,762	3765
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.57	1.90	347	96.48	0.00	6,139	5,806	5923

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Bond Index Constituent

Clean Price Performance			Index Price 30-Jan-2017	Previous Index Price 27-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	104.31	104.32	-0.010%	-0.510%	-0.510%	-0.510%	-0.54	0.71	0.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.56	108.58	-0.020%	-0.539%	-0.539%	-0.539%	-0.47	1.67	1.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.40	111.42	-0.015%	-0.824%	-0.824%	-0.824%	-0.37	2.26	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.75	116.88	-0.105%	-1.203%	-1.203%	-1.203%	-0.25	2.56	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	115.09	115.19	-0.084%	-1.153%	-1.153%	-1.153%	-0.19	2.98	2.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.30	119.38	-0.064%	-1.347%	-1.347%	-1.347%	-0.18	3.46	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.29	103.45	-0.155%	-1.538%	-1.538%	-1.538%	0.15	5.00	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.80	121.07	-0.225%	-2.438%	-2.438%	-2.438%	0.45	5.48	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.32	118.68	-0.298%	-2.806%	-2.806%	-2.806%	0.75	6.35	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.42	134.88	-0.337%	-3.183%	-3.183%	-3.183%	0.97	6.75	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.35	98.73	-0.385%	-3.940%	-3.940%	-3.940%	1.19	8.84	8.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.04	109.51	-0.425%	-5.549%	-5.549%	-5.549%	1.64	11.44	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.05	94.59	-0.571%				2.06	17.19	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.57	95.30	-0.765%	-12.080%	-12.080%	-12.080%	2.26	21.10	20.63

Return Price Performance			Index Price 30-Jan-2017	Previous Index Price 27-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	105.84	0.033%	-0.064%	-0.064%	-0.064%	-0.54	0.71	0.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.84	109.82	0.014%	-0.187%	-0.187%	-0.187%	-0.47	1.67	1.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.10	0.017%	-0.482%	-0.482%	-0.482%	-0.37	2.26	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.43	118.51	-0.063%	-0.772%	-0.772%	-0.772%	-0.25	2.56	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.63	118.69	-0.051%	-0.804%	-0.804%	-0.804%	-0.19	2.98	2.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.73	120.76	-0.029%	-0.987%	-0.987%	-0.987%	-0.18	3.46	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	104.15	-0.147%	-1.464%	-1.464%	-1.464%	0.15	5.00	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.17	124.41	-0.194%	-2.118%	-2.118%	-2.118%	0.45	5.48	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28	121.61	-0.268%	-2.513%	-2.513%	-2.513%	0.75	6.35	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.20	139.61	-0.293%	-2.766%	-2.766%	-2.766%	0.97	6.75	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.06	99.43	-0.374%	-3.834%	-3.834%	-3.834%	1.19	8.84	8.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.75	111.20	-0.400%	-5.303%	-5.303%	-5.303%	1.64	11.44	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.13	94.66	-0.557%				2.06	17.19	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.48	97.19	-0.734%	-11.733%	-11.733%	-11.733%	2.26	21.10	20.63