

Irish Stock Exchange Daily Bond Index Report

Monday 23 January, 2017

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Bond Indices Performance

Index	Close Value 23-Jan-2017	Previous Close Value 20-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.52	116.50	0.017%	-1.94%	-1.94%	-1.94%	16.52%	6.13	6.07	0.97
All Bond Index (Return)	199.40	199.31	0.044%	-1.64%	-1.64%	-1.64%	99.40%	6.13	6.07	0.97
Under 3 Bond Index (Clean)	89.08	89.06	0.019%	-0.58%	-0.58%	-0.58%	-10.92%	1.86	1.87	-0.42
Under 3 Bond Index (Return)	143.30	143.22	0.056%	-0.28%	-0.28%	-0.28%	43.30%	1.86	1.87	-0.42
Under 5 Bond Index (Clean)	102.31	102.30	0.008%	-0.73%	-0.73%	-0.73%	2.31%	2.42	2.42	-0.33
Under 5 Bond Index (Return)	168.68	168.61	0.043%	-0.44%	-0.44%	-0.44%	68.68%	2.42	2.42	-0.33
Under 10 Bond Index (Clean)	112.89	112.87	0.013%	-1.22%	-1.22%	-1.22%	12.89%	4.28	4.27	0.35
Under 10 Bond Index (Return)	188.70	188.62	0.042%	-0.97%	-0.97%	-0.97%	88.70%	4.28	4.27	0.35
5 Plus Bond Index (Clean)	128.67	128.64	0.024%	-3.01%	-3.01%	-3.01%	28.67%	9.32	9.20	1.26
5 Plus Bond Index (Return)	222.55	222.45	0.044%	-2.69%	-2.69%	-2.69%	122.55%	9.32	9.20	1.26
10 Plus Bond Index (Clean)	133.42	133.38	0.034%	-5.98%	-5.98%	-5.98%	33.42%	15.58	15.30	1.83
10 Plus Bond Index (Return)	241.01	240.89	0.050%	-5.46%	-5.46%	-5.46%	141.01%	15.58	15.30	1.83

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	104.42	1.46	97	105.88	0.00	6,227	6,502	6593
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.68	1.20	97	109.87	0.00	9,004	9,785	9892
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.60	2.64	219	114.24	0.00	7,683	8,574	8777
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.16	1.57	97	118.73	0.00	6,515	7,633	7736
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.41	3.45	280	118.87	0.00	11,269	13,006	13395
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.72	1.33	97	121.05	0.00	8,082	9,676	9783
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.69	314	104.49	0.00	5,728	5,945	5985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.75	3.30	309	125.06	0.00	5,570	6,781	6965
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.55	2.90	311	122.45	0.00	8,019	9,587	9819
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.17	4.68	316	140.84	0.00	11,390	15,510	16042
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.84	0.69	253	100.53	0.00	6,790	6,779	6826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.17	1.66	253	112.84	0.00	8,882	9,874	10021
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.32	0.06	12	96.37	0.00	4,000	3,853	3855
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.64	1.86	340	99.50	0.00	6,124	5,979	6093

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jan-2017	Previous Index Price 20-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	104.42	104.40	0.014%	-0.404%	-0.404%	-0.404%	-0.53	0.73	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.68	108.65	0.020%	-0.430%	-0.430%	-0.430%	-0.48	1.69	1.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.60	111.58	0.014%	-0.650%	-0.650%	-0.650%	-0.41	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.16	117.13	0.026%	-0.856%	-0.856%	-0.856%	-0.35	2.58	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	115.41	115.45	-0.028%	-0.878%	-0.878%	-0.878%	-0.25	3.00	3.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.72	119.70	0.021%	-0.998%	-0.998%	-0.998%	-0.26	3.48	3.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.76	0.037%	-1.052%	-1.052%	-1.052%	0.06	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.75	121.73	0.019%	-1.665%	-1.665%	-1.665%	0.32	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.55	119.53	0.017%	-1.797%	-1.797%	-1.797%	0.60	6.38	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.17	136.14	0.019%	-1.929%	-1.929%	-1.929%	0.79	6.78	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.84	99.83	0.014%	-2.485%	-2.485%	-2.485%	1.02	8.87	8.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.17	111.13	0.041%	-3.706%	-3.706%	-3.706%	1.47	11.48	11.32
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.32	96.39	-0.078%				1.92	17.26	16.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.64	97.55	0.094%	-9.230%	-9.230%	-9.230%	2.11	21.25	20.81

Return Price Performance			Index Price 23-Jan-2017	Previous Index Price 20-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	105.88	105.82	0.058%	-0.059%	-0.059%	-0.059%	-0.53	0.73	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.87	109.81	0.054%	-0.157%	-0.157%	-0.157%	-0.48	1.69	1.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.24	114.18	0.046%	-0.385%	-0.385%	-0.385%	-0.41	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	118.65	0.067%	-0.523%	-0.523%	-0.523%	-0.35	2.58	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	118.86	0.004%	-0.607%	-0.607%	-0.607%	-0.25	3.00	3.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.05	120.99	0.055%	-0.720%	-0.720%	-0.720%	-0.26	3.48	3.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	104.45	0.042%	-0.997%	-0.997%	-0.997%	0.06	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.06	125.00	0.044%	-1.423%	-1.423%	-1.423%	0.32	5.50	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.45	122.40	0.039%	-1.579%	-1.579%	-1.579%	0.60	6.38	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.84	140.77	0.050%	-1.623%	-1.623%	-1.623%	0.79	6.78	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.53	100.51	0.022%	-2.406%	-2.406%	-2.406%	1.02	8.87	8.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.84	112.77	0.059%	-3.524%	-3.524%	-3.524%	1.47	11.48	11.32
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.37	96.43	-0.063%				1.92	17.26	16.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.50	99.39	0.109%	-8.963%	-8.963%	-8.963%	2.11	21.25	20.81