

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 January, 2017

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Bond Indices Performance

Index	Close Value 24-Jan-2017	Previous Close Value 23-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.58	116.52	0.057%	-1.88%	-1.88%	-1.88%	16.58%	6.14	6.08	0.96
All Bond Index (Return)	199.52	199.40	0.064%	-1.57%	-1.57%	-1.57%	99.52%	6.14	6.08	0.96
Under 3 Bond Index (Clean)	89.07	89.08	-0.015%	-0.60%	-0.60%	-0.60%	-10.93%	1.86	1.87	-0.42
Under 3 Bond Index (Return)	143.30	143.30	-0.002%	-0.29%	-0.29%	-0.29%	43.30%	1.86	1.87	-0.42
Under 5 Bond Index (Clean)	102.30	102.31	-0.009%	-0.74%	-0.74%	-0.74%	2.30%	2.41	2.42	-0.33
Under 5 Bond Index (Return)	168.69	168.68	0.003%	-0.43%	-0.43%	-0.43%	68.69%	2.41	2.42	-0.33
Under 10 Bond Index (Clean)	112.90	112.89	0.012%	-1.21%	-1.21%	-1.21%	12.90%	4.28	4.26	0.35
Under 10 Bond Index (Return)	188.74	188.70	0.021%	-0.95%	-0.95%	-0.95%	88.74%	4.28	4.26	0.35
5 Plus Bond Index (Clean)	128.81	128.67	0.113%	-2.90%	-2.90%	-2.90%	28.81%	9.32	9.21	1.25
5 Plus Bond Index (Return)	222.81	222.55	0.117%	-2.58%	-2.58%	-2.58%	122.81%	9.32	9.21	1.25
10 Plus Bond Index (Clean)	133.80	133.42	0.284%	-5.71%	-5.71%	-5.71%	33.80%	15.59	15.31	1.82
10 Plus Bond Index (Return)	241.70	241.01	0.285%	-5.19%	-5.19%	-5.19%	141.70%	15.59	15.31	1.82

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	1.48	98	105.90	0.00	6,227	6,502	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.67	1.21	98	109.87	0.00	9,004	9,784	9893
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.58	2.65	220	114.24	0.00	7,683	8,573	8777
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.11	1.58	98	118.70	0.00	6,515	7,630	7733
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.40	3.46	281	118.86	0.00	11,269	13,004	13394
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.75	1.34	98	121.09	0.00	8,082	9,678	9786
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.69	315	104.49	0.00	5,728	5,945	5985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.78	3.31	310	125.10	0.00	5,570	6,783	6967
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.60	2.91	312	122.51	0.00	8,019	9,591	9824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.22	4.69	317	140.91	0.00	11,390	15,516	16050
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.90	0.70	254	100.60	0.00	6,790	6,783	6831
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.36	1.67	254	113.03	0.00	8,882	9,890	10038
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.63	0.06	13	96.69	0.00	4,000	3,865	3868
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.08	1.87	341	99.95	0.00	6,124	6,006	6121

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jan-2017	Previous Index Price 23-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	104.42	0.004%	-0.401%	-0.401%	-0.401%	-0.55	0.73	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.67	108.68	-0.009%	-0.439%	-0.439%	-0.439%	-0.49	1.69	1.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.58	111.60	-0.010%	-0.660%	-0.660%	-0.660%	-0.41	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.11	117.16	-0.042%	-0.898%	-0.898%	-0.898%	-0.34	2.58	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	115.40	115.41	-0.015%	-0.892%	-0.892%	-0.892%	-0.25	3.00	3.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.75	119.72	0.018%	-0.980%	-0.980%	-0.980%	-0.27	3.48	3.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.80	-0.003%	-1.055%	-1.055%	-1.055%	0.06	5.02	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.78	121.75	0.025%	-1.641%	-1.641%	-1.641%	0.32	5.49	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.60	119.55	0.043%	-1.755%	-1.755%	-1.755%	0.59	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.22	136.17	0.041%	-1.888%	-1.888%	-1.888%	0.78	6.77	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.90	99.84	0.063%	-2.423%	-2.423%	-2.423%	1.01	8.86	8.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.36	111.17	0.166%	-3.547%	-3.547%	-3.547%	1.45	11.48	11.32
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.63	96.32	0.326%				1.90	17.26	16.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.08	97.64	0.453%	-8.820%	-8.820%	-8.820%	2.09	21.27	20.83

Return Price Performance			Index Price 24-Jan-2017	Previous Index Price 23-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	105.90	105.88	0.018%	-0.041%	-0.041%	-0.041%	-0.55	0.73	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.87	109.87	0.002%	-0.155%	-0.155%	-0.155%	-0.49	1.69	1.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.24	114.24	0.001%	-0.384%	-0.384%	-0.384%	-0.41	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	118.73	-0.028%	-0.550%	-0.550%	-0.550%	-0.34	2.58	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.86	118.87	-0.004%	-0.611%	-0.611%	-0.611%	-0.25	3.00	3.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.09	121.05	0.029%	-0.691%	-0.691%	-0.691%	-0.27	3.48	3.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	104.49	-0.001%	-0.998%	-0.998%	-0.998%	0.06	5.02	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.10	125.06	0.032%	-1.391%	-1.391%	-1.391%	0.32	5.49	5.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.51	122.45	0.050%	-1.530%	-1.530%	-1.530%	0.59	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.91	140.84	0.050%	-1.573%	-1.573%	-1.573%	0.78	6.77	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.60	100.53	0.066%	-2.342%	-2.342%	-2.342%	1.01	8.86	8.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.03	112.84	0.168%	-3.361%	-3.361%	-3.361%	1.45	11.48	11.32
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.69	96.37	0.331%				1.90	17.26	16.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.95	99.50	0.449%	-8.555%	-8.555%	-8.555%	2.09	21.27	20.83