

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 January, 2017

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Bond Indices Performance

Index	Close Value 25-Jan-2017	Previous Close Value 24-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.06	116.58	-0.445%	-2.32%	-2.32%	-2.32%	16.06%	6.10	6.04	1.03
All Bond Index (Return)	198.67	199.52	-0.428%	-1.99%	-1.99%	-1.99%	98.67%	6.10	6.04	1.03
Under 3 Bond Index (Clean)	89.01	89.07	-0.068%	-0.66%	-0.66%	-0.66%	-11.00%	1.86	1.86	-0.39
Under 3 Bond Index (Return)	143.22	143.30	-0.055%	-0.34%	-0.34%	-0.34%	43.22%	1.86	1.86	-0.39
Under 5 Bond Index (Clean)	102.20	102.30	-0.101%	-0.84%	-0.84%	-0.84%	2.20%	2.41	2.42	-0.29
Under 5 Bond Index (Return)	168.54	168.69	-0.087%	-0.52%	-0.52%	-0.52%	68.54%	2.41	2.42	-0.29
Under 10 Bond Index (Clean)	112.59	112.90	-0.271%	-1.48%	-1.48%	-1.48%	12.59%	4.27	4.25	0.41
Under 10 Bond Index (Return)	188.26	188.74	-0.256%	-1.20%	-1.20%	-1.20%	88.26%	4.27	4.25	0.41
5 Plus Bond Index (Clean)	127.86	128.81	-0.741%	-3.62%	-3.62%	-3.62%	27.86%	9.29	9.16	1.32
5 Plus Bond Index (Return)	221.21	222.81	-0.719%	-3.28%	-3.28%	-3.28%	121.21%	9.29	9.16	1.32
10 Plus Bond Index (Clean)	132.03	133.80	-1.324%	-6.96%	-6.96%	-6.96%	32.03%	15.53	15.24	1.90
10 Plus Bond Index (Return)	238.55	241.70	-1.301%	-6.42%	-6.42%	-6.42%	138.55%	15.53	15.24	1.90

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	104.37	1.49	99	105.87	0.00	6,227	6,499	6592
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.62	1.22	99	109.84	0.00	9,004	9,780	9889
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.49	2.66	221	114.15	0.00	7,683	8,566	8770
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.00	1.60	99	118.60	0.00	6,515	7,623	7727
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.27	3.48	282	118.74	0.00	11,269	12,989	13381
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.52	1.36	99	120.87	0.00	8,082	9,659	9769
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.69	316	104.26	0.00	5,728	5,932	5972
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.33	3.32	311	124.65	0.00	5,570	6,758	6943
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.04	2.92	313	121.95	0.00	8,019	9,546	9779
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.47	4.71	318	140.17	0.00	11,390	15,430	15966
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.22	0.70	255	99.92	0.00	6,790	6,737	6784
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.27	1.68	255	111.94	0.00	8,882	9,793	9942
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	95.30	0.07	14	95.36	0.00	4,000	3,812	3815
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.26	1.87	342	98.13	0.00	6,124	5,895	6010

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Bond Index Constituent

Clean Price Performance			Index Price 25-Jan-2017	Previous Index Price 24-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	104.37	104.42	-0.045%	-0.445%	-0.445%	-0.445%	-0.52	0.72	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.62	108.67	-0.044%	-0.483%	-0.483%	-0.483%	-0.47	1.68	1.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.49	111.58	-0.088%	-0.747%	-0.747%	-0.747%	-0.38	2.27	2.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.00	117.11	-0.098%	-0.995%	-0.995%	-0.995%	-0.31	2.57	2.58
IE0034074488	3407448	4.5 Treas Bnd 2020	115.27	115.40	-0.112%	-1.003%	-1.003%	-1.003%	-0.22	2.99	3.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.52	119.75	-0.191%	-1.169%	-1.169%	-1.169%	-0.22	3.47	3.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.80	-0.220%	-1.273%	-1.273%	-1.273%	0.10	5.01	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.33	121.78	-0.371%	-2.006%	-2.006%	-2.006%	0.38	5.49	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.04	119.60	-0.472%	-2.219%	-2.219%	-2.219%	0.66	6.37	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.47	136.22	-0.552%	-2.430%	-2.430%	-2.430%	0.86	6.77	6.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.22	99.90	-0.684%	-3.090%	-3.090%	-3.090%	1.09	8.86	8.76
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.27	111.36	-0.978%	-4.490%	-4.490%	-4.490%	1.54	11.47	11.29
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.30	96.63	-1.378%				1.98	17.23	16.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.26	98.08	-1.859%	-10.514%	-10.514%	-10.514%	2.18	21.19	20.73

Return Price Performance			Index Price 25-Jan-2017	Previous Index Price 24-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	105.90	-0.030%	-0.071%	-0.071%	-0.071%	-0.52	0.72	0.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.84	109.87	-0.032%	-0.187%	-0.187%	-0.187%	-0.47	1.68	1.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.15	114.24	-0.075%	-0.459%	-0.459%	-0.459%	-0.38	2.27	2.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.60	118.70	-0.083%	-0.633%	-0.633%	-0.633%	-0.31	2.57	2.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.86	-0.098%	-0.708%	-0.708%	-0.708%	-0.22	2.99	3.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.87	121.09	-0.178%	-0.868%	-0.868%	-0.868%	-0.22	3.47	3.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.49	-0.215%	-1.211%	-1.211%	-1.211%	0.10	5.01	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.65	125.10	-0.353%	-1.739%	-1.739%	-1.739%	0.38	5.49	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.95	122.51	-0.453%	-1.976%	-1.976%	-1.976%	0.66	6.37	6.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.17	140.91	-0.523%	-2.088%	-2.088%	-2.088%	0.86	6.77	6.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.92	100.60	-0.676%	-3.002%	-3.002%	-3.002%	1.09	8.86	8.76
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.94	113.03	-0.957%	-4.286%	-4.286%	-4.286%	1.54	11.47	11.29
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.36	96.69	-1.373%				1.98	17.23	16.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.13	99.95	-1.818%	-10.217%	-10.217%	-10.217%	2.18	21.19	20.73