

Irish Stock Exchange Daily Bond Index Report

Thursday 26 January, 2017

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Bond Indices Performance

Index	Close Value 26-Jan-2017	Previous Close Value 25-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.79	116.06	-0.238%	-2.55%	-2.55%	-2.55%	15.79%	6.08	6.02	1.06
All Bond Index (Return)	198.23	198.67	-0.224%	-2.21%	-2.21%	-2.21%	98.23%	6.08	6.02	1.06
Under 3 Bond Index (Clean)	88.96	89.01	-0.049%	-0.71%	-0.71%	-0.71%	-11.04%	1.85	1.86	-0.38
Under 3 Bond Index (Return)	143.17	143.22	-0.037%	-0.38%	-0.38%	-0.38%	43.17%	1.85	1.86	-0.38
Under 5 Bond Index (Clean)	102.13	102.20	-0.068%	-0.90%	-0.90%	-0.90%	2.13%	2.40	2.41	-0.28
Under 5 Bond Index (Return)	168.45	168.54	-0.055%	-0.57%	-0.57%	-0.57%	68.45%	2.40	2.41	-0.28
Under 10 Bond Index (Clean)	112.42	112.59	-0.152%	-1.63%	-1.63%	-1.63%	12.42%	4.26	4.24	0.44
Under 10 Bond Index (Return)	188.00	188.26	-0.139%	-1.34%	-1.34%	-1.34%	88.00%	4.26	4.24	0.44
5 Plus Bond Index (Clean)	127.37	127.86	-0.384%	-3.99%	-3.99%	-3.99%	27.37%	9.26	9.14	1.36
5 Plus Bond Index (Return)	220.39	221.21	-0.370%	-3.64%	-3.64%	-3.64%	120.39%	9.26	9.14	1.36
10 Plus Bond Index (Clean)	131.14	132.03	-0.674%	-7.58%	-7.58%	-7.58%	31.14%	15.50	15.21	1.94
10 Plus Bond Index (Return)	236.98	238.55	-0.660%	-7.04%	-7.04%	-7.04%	136.98%	15.50	15.21	1.94

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	104.34	1.51	100	105.85	0.00	6,227	6,497	6591
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.60	1.23	100	109.83	0.00	9,004	9,778	9889
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.41	2.68	222	114.09	0.00	7,683	8,560	8765
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.90	1.62	100	118.52	0.00	6,515	7,616	7722
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.18	3.49	283	118.67	0.00	11,269	12,979	13372
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.38	1.37	100	120.75	0.00	8,082	9,648	9759
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.47	0.70	317	104.16	0.00	5,728	5,926	5966
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.08	3.33	312	124.42	0.00	5,570	6,744	6929
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.76	2.93	314	121.68	0.00	8,019	9,523	9758
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.04	4.72	319	139.76	0.00	11,390	15,381	15919
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.89	0.70	256	99.59	0.00	6,790	6,715	6762
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.69	1.68	256	111.37	0.00	8,882	9,742	9891
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.64	0.07	15	94.71	0.00	4,000	3,785	3788
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.39	1.88	343	97.27	0.00	6,124	5,841	5956

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jan-2017	Previous Index Price 25-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	104.34	104.37	-0.034%	-0.479%	-0.479%	-0.479%	-0.53	0.71	0.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.60	108.62	-0.020%	-0.503%	-0.503%	-0.503%	-0.48	1.67	1.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.41	111.49	-0.066%	-0.813%	-0.813%	-0.813%	-0.36	2.27	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.90	117.00	-0.084%	-1.078%	-1.078%	-1.078%	-0.29	2.57	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	115.18	115.27	-0.077%	-1.080%	-1.080%	-1.080%	-0.20	2.99	2.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.38	119.52	-0.115%	-1.283%	-1.283%	-1.283%	-0.19	3.47	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	103.57	-0.099%	-1.371%	-1.371%	-1.371%	0.12	5.01	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.08	121.33	-0.205%	-2.207%	-2.207%	-2.207%	0.41	5.48	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.76	119.04	-0.236%	-2.450%	-2.450%	-2.450%	0.69	6.36	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.04	135.47	-0.318%	-2.741%	-2.741%	-2.741%	0.90	6.76	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.89	99.22	-0.333%	-3.413%	-3.413%	-3.413%	1.13	8.85	8.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.69	110.27	-0.527%	-4.994%	-4.994%	-4.994%	1.59	11.45	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.64	95.30	-0.695%				2.03	17.21	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.39	96.26	-0.906%	-11.325%	-11.325%	-11.325%	2.22	21.14	20.68

Return Price Performance			Index Price 26-Jan-2017	Previous Index Price 25-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	105.85	105.87	-0.019%	-0.090%	-0.090%	-0.090%	-0.53	0.71	0.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.83	109.84	-0.009%	-0.196%	-0.196%	-0.196%	-0.48	1.67	1.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.09	114.15	-0.054%	-0.513%	-0.513%	-0.513%	-0.36	2.27	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.52	118.60	-0.069%	-0.702%	-0.702%	-0.702%	-0.29	2.57	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.67	118.74	-0.065%	-0.773%	-0.773%	-0.773%	-0.20	2.99	2.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.75	120.87	-0.103%	-0.969%	-0.969%	-0.969%	-0.19	3.47	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.16	104.26	-0.097%	-1.307%	-1.307%	-1.307%	0.12	5.01	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.42	124.65	-0.191%	-1.927%	-1.927%	-1.927%	0.41	5.48	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.68	121.95	-0.223%	-2.194%	-2.194%	-2.194%	0.69	6.36	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.76	140.17	-0.297%	-2.379%	-2.379%	-2.379%	0.90	6.76	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.59	99.92	-0.328%	-3.320%	-3.320%	-3.320%	1.13	8.85	8.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.37	111.94	-0.514%	-4.778%	-4.778%	-4.778%	1.59	11.45	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.71	95.36	-0.689%				2.03	17.21	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.27	98.13	-0.884%	-11.010%	-11.010%	-11.010%	2.22	21.14	20.68