

Irish Stock Exchange Daily Bond Index Report

Friday 27 January, 2017

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Bond Indices Performance

Index	Close Value 27-Jan-2017	Previous Close Value 26-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.73	115.79	-0.053%	-2.60%	-2.60%	-2.60%	15.73%	6.08	6.01	1.07
All Bond Index (Return)	198.14	198.23	-0.043%	-2.26%	-2.26%	-2.26%	98.14%	6.08	6.01	1.07
Under 3 Bond Index (Clean)	88.95	88.96	-0.013%	-0.73%	-0.73%	-0.73%	-11.05%	1.85	1.85	-0.38
Under 3 Bond Index (Return)	143.16	143.17	-0.001%	-0.38%	-0.38%	-0.38%	43.16%	1.85	1.85	-0.38
Under 5 Bond Index (Clean)	102.12	102.13	-0.006%	-0.91%	-0.91%	-0.91%	2.12%	2.40	2.41	-0.29
Under 5 Bond Index (Return)	168.46	168.45	0.006%	-0.57%	-0.57%	-0.57%	68.46%	2.40	2.41	-0.29
Under 10 Bond Index (Clean)	112.38	112.42	-0.040%	-1.67%	-1.67%	-1.67%	12.38%	4.25	4.24	0.44
Under 10 Bond Index (Return)	187.94	188.00	-0.030%	-1.37%	-1.37%	-1.37%	87.94%	4.25	4.24	0.44
5 Plus Bond Index (Clean)	127.25	127.37	-0.094%	-4.08%	-4.08%	-4.08%	27.25%	9.26	9.13	1.37
5 Plus Bond Index (Return)	220.20	220.39	-0.085%	-3.72%	-3.72%	-3.72%	120.20%	9.26	9.13	1.37
10 Plus Bond Index (Clean)	130.98	131.14	-0.117%	-7.69%	-7.69%	-7.69%	30.98%	15.50	15.20	1.95
10 Plus Bond Index (Return)	236.72	236.98	-0.110%	-7.14%	-7.14%	-7.14%	136.72%	15.50	15.20	1.95

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	104.32	1.52	101	105.84	0.00	6,227	6,496	6591
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.58	1.25	101	109.82	0.00	9,004	9,776	9888
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.42	2.69	223	114.10	0.00	7,683	8,560	8767
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.88	1.63	101	118.51	0.00	6,515	7,615	7721
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.19	3.50	284	118.69	0.00	11,269	12,980	13375
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.38	1.38	101	120.76	0.00	8,082	9,648	9760
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.70	318	104.15	0.00	5,728	5,925	5965
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.07	3.34	313	124.41	0.00	5,570	6,743	6929
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.68	2.93	315	121.61	0.00	8,019	9,517	9752
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.88	4.73	320	139.61	0.00	11,390	15,363	15902
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.73	0.70	257	99.43	0.00	6,790	6,704	6752
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.51	1.69	257	111.20	0.00	8,882	9,726	9876
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.59	0.08	16	94.66	0.00	4,000	3,783	3786
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.30	1.89	344	97.19	0.00	6,139	5,836	5952

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Bond Index Constituent

Clean Price Performance			Index Price 27-Jan-2017	Previous Index Price 26-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	104.32	104.34	-0.022%	-0.501%	-0.501%	-0.501%	-0.53	0.71	0.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.58	108.60	-0.016%	-0.519%	-0.519%	-0.519%	-0.48	1.67	1.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.42	111.41	0.004%	-0.809%	-0.809%	-0.809%	-0.37	2.26	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.88	116.90	-0.021%	-1.099%	-1.099%	-1.099%	-0.29	2.56	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	115.19	115.18	0.010%	-1.070%	-1.070%	-1.070%	-0.21	2.98	2.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.38	119.38	-0.001%	-1.284%	-1.284%	-1.284%	-0.20	3.46	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.47	-0.014%	-1.385%	-1.385%	-1.385%	0.12	5.00	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.07	121.08	-0.010%	-2.217%	-2.217%	-2.217%	0.41	5.48	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.68	118.76	-0.067%	-2.515%	-2.515%	-2.515%	0.70	6.36	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.88	135.04	-0.118%	-2.856%	-2.856%	-2.856%	0.92	6.75	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.73	98.89	-0.162%	-3.569%	-3.569%	-3.569%	1.15	8.85	8.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.51	109.69	-0.160%	-5.146%	-5.146%	-5.146%	1.60	11.45	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.59	94.64	-0.053%				2.03	17.20	16.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.30	95.39	-0.087%	-11.402%	-11.402%	-11.402%	2.23	21.13	20.67

Return Price Performance			Index Price 27-Jan-2017	Previous Index Price 26-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	105.84	105.85	-0.008%	-0.097%	-0.097%	-0.097%	-0.53	0.71	0.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.82	109.83	-0.005%	-0.201%	-0.201%	-0.201%	-0.48	1.67	1.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.09	0.014%	-0.499%	-0.499%	-0.499%	-0.37	2.26	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.51	118.52	-0.007%	-0.709%	-0.709%	-0.709%	-0.29	2.56	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.69	118.67	0.019%	-0.753%	-0.753%	-0.753%	-0.21	2.98	2.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.76	120.75	0.011%	-0.959%	-0.959%	-0.959%	-0.20	3.46	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.15	104.16	-0.012%	-1.319%	-1.319%	-1.319%	0.12	5.00	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.41	124.42	-0.002%	-1.928%	-1.928%	-1.928%	0.41	5.48	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.61	121.68	-0.058%	-2.251%	-2.251%	-2.251%	0.70	6.36	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.61	139.76	-0.104%	-2.480%	-2.480%	-2.480%	0.92	6.75	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.43	99.59	-0.158%	-3.472%	-3.472%	-3.472%	1.15	8.85	8.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.20	111.37	-0.152%	-4.922%	-4.922%	-4.922%	1.60	11.45	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.66	94.71	-0.048%				2.03	17.20	16.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.19	97.27	-0.079%	-11.081%	-11.081%	-11.081%	2.23	21.13	20.67