

# Irish Stock Exchange Daily Bond Index Report

Monday 16 January, 2017

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 16-Jan-2017	Previous Close Value 13-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.11	117.10	0.009%	-1.43%	-1.43%	-1.43%	17.11%	6.19	6.13	0.94
All Bond Index (Return)	200.27	200.20	0.036%	-1.21%	-1.21%	-1.21%	100.27%	6.19	6.13	0.94
Under 3 Bond Index (Clean)	89.16	89.19	-0.034%	-0.49%	-0.49%	-0.49%	-10.84%	1.88	1.89	0.01
Under 3 Bond Index (Return)	143.30	143.30	0.004%	-0.28%	-0.28%	-0.28%	43.30%	1.88	1.89	0.01
Under 5 Bond Index (Clean)	102.46	102.49	-0.030%	-0.58%	-0.58%	-0.58%	2.46%	2.44	2.44	-0.16
Under 5 Bond Index (Return)	168.79	168.78	0.005%	-0.37%	-0.37%	-0.37%	68.79%	2.44	2.44	-0.16
Under 10 Bond Index (Clean)	113.24	113.26	-0.016%	-0.91%	-0.91%	-0.91%	13.24%	4.31	4.29	0.36
Under 10 Bond Index (Return)	189.16	189.14	0.013%	-0.73%	-0.73%	-0.73%	89.16%	4.31	4.29	0.36
5 Plus Bond Index (Clean)	129.73	129.67	0.042%	-2.21%	-2.21%	-2.21%	29.73%	9.37	9.27	1.18
5 Plus Bond Index (Return)	224.24	224.10	0.062%	-1.95%	-1.95%	-1.95%	124.24%	9.37	9.27	1.18
10 Plus Bond Index (Clean)	135.42	135.23	0.136%	-4.57%	-4.57%	-4.57%	35.42%	15.65	15.38	1.74
10 Plus Bond Index (Return)	244.48	244.11	0.151%	-4.10%	-4.10%	-4.10%	144.48%	15.65	15.38	1.74

## 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	104.47	1.36	90	105.82	0.00	6,227	6,505	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.67	1.11	90	109.78	0.00	9,004	9,784	9884
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.77	2.56	212	114.32	0.00	7,683	8,587	8783
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.36	1.46	90	118.82	0.00	6,515	7,646	7741
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.73	3.37	273	119.10	0.00	11,269	13,042	13421
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.94	1.23	90	121.17	0.00	8,082	9,693	9793
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.67	307	104.59	0.00	5,728	5,952	5990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.27	3.23	302	125.50	0.00	5,570	6,810	6990
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.13	2.83	304	122.96	0.00	8,019	9,633	9860
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.99	4.57	309	141.56	0.00	11,390	15,603	16124
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.71	0.67	246	101.39	0.00	6,790	6,838	6884
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.37	1.62	246	113.99	0.00	8,882	9,981	10124
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.22	0.02	5	98.24	0.00	4,000	3,929	3930
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.47	1.83	333	101.29	0.00	6,124	6,091	6203



# Irish Stock Exchange Daily Bond Index Report

Monday 16 January, 2017

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 16-Jan-2017	Previous Index Price 13-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	104.47	104.51	-0.040%	-0.357%	-0.357%	-0.357%	4.92	0.75	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.67	108.70	-0.026%	-0.432%	-0.432%	-0.432%	-0.43	1.71	1.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.77	111.78	-0.013%	-0.498%	-0.498%	-0.498%	-0.44	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.36	117.43	-0.060%	-0.687%	-0.687%	-0.687%	-0.37	2.60	2.61
IE0034074488	3407448	4.5 Treas Bnd 2020	115.73	115.71	0.020%	-0.603%	-0.603%	-0.603%	-0.31	3.02	3.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.94	120.04	-0.086%	-0.823%	-0.823%	-0.823%	-0.28	3.50	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.94	-0.023%	-0.946%	-0.946%	-0.946%	0.04	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.27	122.28	-0.009%	-1.246%	-1.246%	-1.246%	0.26	5.52	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.13	120.11	0.012%	-1.323%	-1.323%	-1.323%	0.53	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.99	136.96	0.017%	-1.337%	-1.337%	-1.337%	0.71	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.71	100.73	-0.019%	-1.631%	-1.631%	-1.631%	0.92	8.89	8.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.37	112.24	0.120%	-2.664%	-2.664%	-2.664%	1.38	11.51	11.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.22	98.20	0.023%				1.81	17.31	17.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.47	99.24	0.234%	-7.531%	-7.531%	-7.531%	2.03	21.34	20.92

Return Price Performance			Index Price 16-Jan-2017	Previous Index Price 13-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	105.82	105.82	0.003%	-0.111%	-0.111%	-0.111%	4.92	0.75	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.78	109.77	0.008%	-0.238%	-0.238%	-0.238%	-0.43	1.71	1.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.32	114.30	0.020%	-0.309%	-0.309%	-0.309%	-0.44	2.30	2.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.84	-0.019%	-0.450%	-0.450%	-0.450%	-0.37	2.60	2.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.10	119.04	0.050%	-0.411%	-0.411%	-0.411%	-0.31	3.02	3.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.17	121.23	-0.051%	-0.625%	-0.625%	-0.625%	-0.28	3.50	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.59	104.60	-0.016%	-0.905%	-0.905%	-0.905%	0.04	5.04	5.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.50	125.48	0.017%	-1.073%	-1.073%	-1.073%	0.26	5.52	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.96	122.92	0.034%	-1.167%	-1.167%	-1.167%	0.53	6.40	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.56	141.49	0.048%	-1.120%	-1.120%	-1.120%	0.71	6.80	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.39	101.40	-0.011%	-1.576%	-1.576%	-1.576%	0.92	8.89	8.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.99	113.84	0.136%	-2.534%	-2.534%	-2.534%	1.38	11.51	11.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.24	98.21	0.038%				1.81	17.31	17.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.29	101.04	0.246%	-7.326%	-7.326%	-7.326%	2.03	21.34	20.92