

Irish Stock Exchange Daily Bond Index Report

Thursday 19 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 19-Jan-2017	Previous Close Value 18-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.86	117.14	-0.245%	-1.65%	-1.65%	-1.65%	16.86%	6.16	6.10	0.93
All Bond Index (Return)	199.90	200.36	-0.231%	-1.39%	-1.39%	-1.39%	99.90%	6.16	6.10	0.93
Under 3 Bond Index (Clean)	89.10	89.17	-0.074%	-0.56%	-0.56%	-0.56%	-10.90%	1.87	1.88	-0.42
Under 3 Bond Index (Return)	143.26	143.35	-0.061%	-0.31%	-0.31%	-0.31%	43.26%	1.87	1.88	-0.42
Under 5 Bond Index (Clean)	102.39	102.48	-0.093%	-0.65%	-0.65%	-0.65%	2.39%	2.42	2.43	-0.35
Under 5 Bond Index (Return)	168.73	168.86	-0.079%	-0.41%	-0.41%	-0.41%	68.73%	2.42	2.43	-0.35
Under 10 Bond Index (Clean)	113.10	113.29	-0.170%	-1.03%	-1.03%	-1.03%	13.10%	4.29	4.28	0.32
Under 10 Bond Index (Return)	188.98	189.28	-0.157%	-0.82%	-0.82%	-0.82%	88.98%	4.29	4.28	0.32
5 Plus Bond Index (Clean)	129.28	129.77	-0.374%	-2.54%	-2.54%	-2.54%	29.28%	9.34	9.23	1.21
5 Plus Bond Index (Return)	223.53	224.34	-0.360%	-2.26%	-2.26%	-2.26%	123.53%	9.34	9.23	1.21
10 Plus Bond Index (Clean)	134.51	135.35	-0.618%	-5.21%	-5.21%	-5.21%	34.51%	15.61	15.34	1.78
10 Plus Bond Index (Return)	242.90	244.38	-0.605%	-4.72%	-4.72%	-4.72%	142.90%	15.61	15.34	1.78

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	104.43	1.40	93	105.83	0.00	6,227	6,503	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.62	1.15	93	109.77	0.00	9,004	9,780	9883
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.69	2.59	215	114.28	0.00	7,683	8,581	8780
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.23	1.50	93	118.74	0.00	6,515	7,638	7736
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.62	3.40	276	119.02	0.00	11,269	13,028	13412
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.88	1.27	93	121.15	0.00	8,082	9,688	9791
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.93	0.68	310	104.60	0.00	5,728	5,953	5991
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.08	3.26	305	125.34	0.00	5,570	6,799	6981
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.94	2.86	307	122.80	0.00	8,019	9,618	9847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.65	4.62	312	141.27	0.00	11,390	15,565	16091
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.36	0.68	249	101.04	0.00	6,790	6,814	6860
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.84	1.64	249	113.48	0.00	8,882	9,933	10078
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.34	0.04	8	97.38	0.00	4,000	3,894	3895
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.63	1.84	336	100.47	0.00	6,124	6,040	6153

Irish Stock Exchange Daily Bond Index Report

Thursday 19 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 19-Jan-2017	Previous Index Price 18-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	104.43	104.45	-0.023%	-0.392%	-0.392%	-0.392%	-0.50	0.73	0.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.62	108.71	-0.075%	-0.478%	-0.478%	-0.478%	-0.44	1.69	1.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.69	111.78	-0.085%	-0.570%	-0.570%	-0.570%	-0.43	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.23	117.36	-0.106%	-0.797%	-0.797%	-0.797%	-0.36	2.59	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	115.62	115.74	-0.108%	-0.704%	-0.704%	-0.704%	-0.30	3.01	3.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.88	120.04	-0.134%	-0.872%	-0.872%	-0.872%	-0.29	3.49	3.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.93	104.08	-0.145%	-0.934%	-0.934%	-0.934%	0.04	5.03	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.08	122.36	-0.233%	-1.404%	-1.404%	-1.404%	0.28	5.50	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.94	120.22	-0.235%	-1.477%	-1.477%	-1.477%	0.55	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.65	137.05	-0.293%	-1.580%	-1.580%	-1.580%	0.74	6.78	6.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.36	100.74	-0.380%	-1.981%	-1.981%	-1.981%	0.96	8.87	8.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.84	112.30	-0.410%	-3.129%	-3.129%	-3.129%	1.42	11.49	11.33
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.34	98.11	-0.777%				1.86	17.28	16.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.63	99.49	-0.857%	-8.307%	-8.307%	-8.307%	2.07	21.30	20.87

Return Price Performance			Index Price 19-Jan-2017	Previous Index Price 18-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	105.83	105.84	-0.009%	-0.104%	-0.104%	-0.104%	-0.50	0.73	0.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.77	109.84	-0.063%	-0.250%	-0.250%	-0.250%	-0.44	1.69	1.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.36	-0.073%	-0.348%	-0.348%	-0.348%	-0.43	2.28	2.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.84	-0.091%	-0.519%	-0.519%	-0.519%	-0.36	2.59	2.59
IE0034074488	3407448	4.5 Treas Bnd 2020	119.02	119.13	-0.094%	-0.479%	-0.479%	-0.479%	-0.30	3.01	3.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	121.30	-0.121%	-0.640%	-0.640%	-0.640%	-0.29	3.49	3.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.75	-0.142%	-0.888%	-0.888%	-0.888%	0.04	5.03	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.34	125.61	-0.218%	-1.201%	-1.201%	-1.201%	0.28	5.50	5.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.80	123.07	-0.222%	-1.295%	-1.295%	-1.295%	0.55	6.38	6.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.27	141.65	-0.273%	-1.326%	-1.326%	-1.326%	0.74	6.78	6.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.04	101.42	-0.375%	-1.915%	-1.915%	-1.915%	0.96	8.87	8.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.48	113.93	-0.398%	-2.976%	-2.976%	-2.976%	1.42	11.49	11.33
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.38	98.14	-0.772%				1.86	17.28	16.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.47	101.32	-0.837%	-8.075%	-8.075%	-8.075%	2.07	21.30	20.87