

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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 31-Jan-2017	Previous Close Value 30-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.69	115.47	0.194%	-2.63%	-2.63%	-2.63%	15.69%	6.07	6.01	1.07
All Bond Index (Return)	198.15	197.76	0.200%	-2.25%	-2.25%	-2.25%	98.15%	6.07	6.01	1.07
Under 3 Bond Index (Clean)	88.96	88.92	0.048%	-0.72%	-0.72%	-0.72%	-11.04%	1.84	1.85	-0.40
Under 3 Bond Index (Return)	143.25	143.16	0.059%	-0.32%	-0.32%	-0.32%	43.25%	1.84	1.85	-0.40
Under 5 Bond Index (Clean)	102.12	102.07	0.054%	-0.91%	-0.91%	-0.91%	2.12%	2.39	2.40	-0.30
Under 5 Bond Index (Return)	168.54	168.43	0.065%	-0.52%	-0.52%	-0.52%	68.54%	2.39	2.40	-0.30
Under 10 Bond Index (Clean)	112.33	112.20	0.115%	-1.71%	-1.71%	-1.71%	12.33%	4.25	4.23	0.45
Under 10 Bond Index (Return)	187.93	187.70	0.123%	-1.38%	-1.38%	-1.38%	87.93%	4.25	4.23	0.45
5 Plus Bond Index (Clean)	127.17	126.77	0.316%	-4.13%	-4.13%	-4.13%	27.17%	9.26	9.13	1.38
5 Plus Bond Index (Return)	220.13	219.44	0.316%	-3.75%	-3.75%	-3.75%	120.13%	9.26	9.13	1.38
10 Plus Bond Index (Clean)	131.04	130.26	0.600%	-7.65%	-7.65%	-7.65%	31.04%	15.50	15.20	1.95
10 Plus Bond Index (Return)	236.87	235.46	0.598%	-7.09%	-7.09%	-7.09%	136.87%	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	104.34	1.58	105	105.92	0.00	6,227	6,497	6596
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.55	1.30	105	109.85	0.00	8,992	9,774	9890
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.46	2.74	227	114.20	0.00	7,683	8,564	8774
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.89	1.70	105	118.59	0.00	6,515	7,615	7726
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.15	3.55	288	118.70	0.00	11,269	12,976	13376
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.39	1.44	105	120.83	0.00	8,082	9,649	9766
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.41	0.71	322	104.11	0.00	5,728	5,923	5963
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.06	3.39	317	124.44	0.00	5,570	6,742	6931
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.63	2.97	319	121.60	0.00	8,031	9,513	9751
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.64	4.79	324	139.43	0.00	11,390	15,336	15882
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.57	0.72	261	99.28	0.00	6,790	6,693	6741
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.48	1.72	261	111.19	0.00	8,882	9,723	9876
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.72	0.09	20	94.81	0.00	4,000	3,789	3792
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.39	1.91	348	97.30	0.00	6,139	5,856	5973

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jan-2017	Previous Index Price 30-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	104.31	0.035%	-0.476%	-0.476%	-0.476%	-0.61	0.71	0.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.55	108.56	-0.003%	-0.541%	-0.541%	-0.541%	-0.48	1.67	1.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.46	111.40	0.056%	-0.769%	-0.769%	-0.769%	-0.40	2.26	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.89	116.75	0.116%	-1.089%	-1.089%	-1.089%	-0.30	2.56	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	115.15	115.09	0.053%	-1.101%	-1.101%	-1.101%	-0.21	2.98	2.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.39	119.30	0.078%	-1.270%	-1.270%	-1.270%	-0.21	3.46	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41	103.29	0.110%	-1.429%	-1.429%	-1.429%	0.13	5.00	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.06	120.80	0.214%	-2.229%	-2.229%	-2.229%	0.41	5.47	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.63	118.32	0.259%	-2.554%	-2.554%	-2.554%	0.71	6.35	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.64	134.42	0.158%	-3.029%	-3.029%	-3.029%	0.94	6.74	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.57	98.35	0.220%	-3.729%	-3.729%	-3.729%	1.16	8.84	8.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.48	109.04	0.397%	-5.174%	-5.174%	-5.174%	1.60	11.44	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.72	94.05	0.716%				2.02	17.20	16.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.39	94.57	0.866%	-11.318%	-11.318%	-11.318%	2.22	21.13	20.67

Return Price Performance			Index Price 31-Jan-2017	Previous Index Price 30-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	105.92	105.87	0.048%	-0.016%	-0.016%	-0.016%	-0.61	0.71	0.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.84	0.009%	-0.178%	-0.178%	-0.178%	-0.48	1.67	1.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.20	114.12	0.065%	-0.418%	-0.418%	-0.418%	-0.40	2.26	2.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.43	0.127%	-0.645%	-0.645%	-0.645%	-0.30	2.56	2.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.70	118.63	0.062%	-0.742%	-0.742%	-0.742%	-0.21	2.98	2.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.83	120.73	0.088%	-0.901%	-0.901%	-0.901%	-0.21	3.46	3.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.11	104.00	0.112%	-1.354%	-1.354%	-1.354%	0.13	5.00	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.44	124.17	0.217%	-1.906%	-1.906%	-1.906%	0.41	5.47	5.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.60	121.28	0.261%	-2.259%	-2.259%	-2.259%	0.71	6.35	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.43	139.20	0.163%	-2.608%	-2.608%	-2.608%	0.94	6.74	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.28	99.06	0.221%	-3.621%	-3.621%	-3.621%	1.16	8.84	8.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.19	110.75	0.396%	-4.927%	-4.927%	-4.927%	1.60	11.44	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.81	94.13	0.720%				2.02	17.20	16.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.30	96.48	0.855%	-10.978%	-10.978%	-10.978%	2.22	21.13	20.67