

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 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 18-Jan-2017	Previous Close Value 17-Jan-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.14	117.33	-0.156%	-1.41%	-1.41%	-1.41%	17.14%	6.18	6.12	0.89
All Bond Index (Return)	200.36	200.65	-0.144%	-1.16%	-1.16%	-1.16%	100.36%	6.18	6.12	0.89
Under 3 Bond Index (Clean)	89.17	89.19	-0.026%	-0.49%	-0.49%	-0.49%	-10.84%	1.88	1.88	-0.43
Under 3 Bond Index (Return)	143.35	143.37	-0.014%	-0.25%	-0.25%	-0.25%	43.35%	1.88	1.88	-0.43
Under 5 Bond Index (Clean)	102.48	102.52	-0.031%	-0.56%	-0.56%	-0.56%	2.48%	2.43	2.44	-0.37
Under 5 Bond Index (Return)	168.86	168.90	-0.020%	-0.33%	-0.33%	-0.33%	68.86%	2.43	2.44	-0.37
Under 10 Bond Index (Clean)	113.29	113.37	-0.071%	-0.87%	-0.87%	-0.87%	13.29%	4.30	4.29	0.28
Under 10 Bond Index (Return)	189.28	189.39	-0.061%	-0.67%	-0.67%	-0.67%	89.28%	4.30	4.29	0.28
5 Plus Bond Index (Clean)	129.77	130.11	-0.261%	-2.18%	-2.18%	-2.18%	29.77%	9.37	9.26	1.17
5 Plus Bond Index (Return)	224.34	224.90	-0.250%	-1.91%	-1.91%	-1.91%	124.34%	9.37	9.26	1.17
10 Plus Bond Index (Clean)	135.35	136.13	-0.576%	-4.62%	-4.62%	-4.62%	35.35%	15.64	15.38	1.74
10 Plus Bond Index (Return)	244.38	245.76	-0.563%	-4.14%	-4.14%	-4.14%	144.38%	15.64	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	104.45	1.39	92	105.84	0.00	6,227	6,504	6591
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.71	1.13	92	109.84	0.00	9,004	9,787	9889
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.78	2.58	214	114.36	0.00	7,683	8,588	8786
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.36	1.49	92	118.84	0.00	6,515	7,646	7743
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.74	3.39	275	119.13	0.00	11,269	13,042	13424
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.04	1.26	92	121.30	0.00	8,082	9,701	9803
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.08	0.68	309	104.75	0.00	5,728	5,961	6000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.36	3.25	304	125.61	0.00	5,570	6,815	6996
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.22	2.85	306	123.07	0.00	8,019	9,641	9869
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.05	4.60	311	141.65	0.00	11,390	15,610	16135
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.74	0.68	248	101.42	0.00	6,790	6,840	6886
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.30	1.63	248	113.93	0.00	8,882	9,974	10119
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.11	0.03	7	98.14	0.00	4,000	3,924	3926
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.49	1.84	335	101.32	0.00	6,124	6,092	6205

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jan-2017	Previous Index Price 17-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	104.45	104.48	-0.025%	-0.369%	-0.369%	-0.369%	-0.47	0.74	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.71	108.73	-0.018%	-0.403%	-0.403%	-0.403%	-0.46	1.70	1.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.78	111.82	-0.032%	-0.485%	-0.485%	-0.485%	-0.45	2.29	2.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.36	117.39	-0.031%	-0.692%	-0.692%	-0.692%	-0.38	2.59	2.60
IE0034074488	3407448	4.5 Treas Bnd 2020	115.74	115.80	-0.055%	-0.597%	-0.597%	-0.597%	-0.32	3.01	3.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.04	120.06	-0.016%	-0.738%	-0.738%	-0.738%	-0.31	3.49	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	104.13	-0.047%	-0.790%	-0.790%	-0.790%	0.01	5.03	5.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.36	122.47	-0.087%	-1.174%	-1.174%	-1.174%	0.24	5.51	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.22	120.35	-0.107%	-1.244%	-1.244%	-1.244%	0.51	6.39	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.05	137.24	-0.136%	-1.291%	-1.291%	-1.291%	0.70	6.79	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.74	100.95	-0.205%	-1.607%	-1.607%	-1.607%	0.92	8.88	8.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.30	112.74	-0.389%	-2.730%	-2.730%	-2.730%	1.38	11.51	11.35
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.11	98.76	-0.659%				1.81	17.30	17.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.49	100.32	-0.827%	-7.514%	-7.514%	-7.514%	2.02	21.34	20.92

Return Price Performance			Index Price 18-Jan-2017	Previous Index Price 17-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	-0.010%	-0.095%	-0.095%	-0.095%	-0.47	0.74	0.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.84	109.85	-0.007%	-0.187%	-0.187%	-0.187%	-0.46	1.70	1.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.36	114.38	-0.021%	-0.276%	-0.276%	-0.276%	-0.45	2.29	2.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.84	118.86	-0.017%	-0.428%	-0.428%	-0.428%	-0.38	2.59	2.60
IE0034074488	3407448	4.5 Treas Bnd 2020	119.13	119.18	-0.044%	-0.385%	-0.385%	-0.385%	-0.32	3.01	3.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.30	121.30	-0.005%	-0.519%	-0.519%	-0.519%	-0.31	3.49	3.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.75	104.80	-0.045%	-0.747%	-0.747%	-0.747%	0.01	5.03	5.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.61	125.71	-0.076%	-0.985%	-0.985%	-0.985%	0.24	5.51	5.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.07	123.19	-0.097%	-1.075%	-1.075%	-1.075%	0.51	6.39	6.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.65	141.82	-0.121%	-1.056%	-1.056%	-1.056%	0.70	6.79	6.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.42	101.62	-0.202%	-1.546%	-1.546%	-1.546%	0.92	8.88	8.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.93	114.36	-0.378%	-2.588%	-2.588%	-2.588%	1.38	11.51	11.35
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.14	98.78	-0.654%				1.81	17.30	17.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.32	102.15	-0.807%	-7.299%	-7.299%	-7.299%	2.02	21.34	20.92