

# Irish Stock Exchange Daily Bond Index Report

Tuesday 6 December, 2016

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## Bond Indices Performance

Index	Close Value 06-Dec-2016	Previous Close Value 05-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.29	118.18	0.096%	-0.11%	-3.02%	-0.33%	18.29%	5.99	5.94	0.75
All Bond Index (Return)	201.39	201.18	0.103%	-0.06%	-2.39%	2.82%	101.39%	5.99	5.94	0.75
Under 3 Bond Index (Clean)	89.72	89.73	-0.009%	-0.16%	-0.85%	-3.65%	-10.28%	1.99	2.00	0.00
Under 3 Bond Index (Return)	143.48	143.47	0.003%	-0.08%	-0.05%	0.38%	43.48%	1.99	2.00	0.00
Under 5 Bond Index (Clean)	103.06	103.06	-0.004%	-0.14%	-0.98%	-2.80%	3.06%	2.55	2.56	-0.17
Under 5 Bond Index (Return)	168.95	168.94	0.008%	-0.07%	-0.21%	1.08%	68.95%	2.55	2.56	-0.17
Under 10 Bond Index (Clean)	113.92	113.87	0.047%	-0.11%	-2.00%	-1.34%	13.92%	4.42	4.41	0.31
Under 10 Bond Index (Return)	189.52	189.42	0.055%	-0.05%	-1.34%	2.03%	89.52%	4.42	4.41	0.31
5 Plus Bond Index (Clean)	131.54	131.30	0.186%	-0.09%	-4.83%	2.68%	31.54%	9.08	8.99	0.98
5 Plus Bond Index (Return)	226.45	226.02	0.189%	-0.05%	-4.34%	5.08%	126.45%	9.08	8.99	0.98
10 Plus Bond Index (Clean)	140.15	139.59	0.398%	-0.14%	-9.04%	6.37%	40.15%	15.54	15.31	1.51
10 Plus Bond Index (Return)	251.50	250.50	0.399%	-0.10%	-8.63%	8.21%	151.50%	15.54	15.31	1.51

## 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	105.19	0.74	49	105.93	0.00	6,239	6,563	6609
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.34	0.60	49	109.94	0.00	9,109	9,970	10025
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.39	2.06	171	114.45	0.00	7,700	8,654	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.17	0.79	49	118.96	0.00	6,547	7,736	7788
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.34	2.86	232	119.20	0.00	11,269	13,110	13432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.52	0.67	49	121.19	0.00	8,082	9,740	9795
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.18	0.58	266	104.76	0.00	5,714	5,953	5986
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.10	2.79	261	125.89	0.00	5,570	6,856	7011
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.91	2.45	263	123.36	0.00	7,982	9,651	9846
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.98	3.97	268	141.95	0.00	11,390	15,717	16168
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.34	0.56	205	101.90	0.00	6,790	6,871	6909
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.54	1.35	205	115.89	0.00	8,882	10,173	10292
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.50	1.60	292	107.10	0.00	6,083	6,417	6514



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Dec-2016	Previous Index Price 05-Dec-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.19	105.21	-0.021%	-0.154%	-0.976%	-4.568%	4.73	0.86	0.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.34	109.34	-0.003%	-0.173%	-0.770%	-3.115%	-0.49	1.82	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.39	112.40	-0.016%	-0.124%	-0.736%	-2.473%	-0.46	2.41	2.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.17	118.17	0.000%	-0.176%	-1.095%	-3.249%	-0.40	2.71	2.72
IE0034074488	3407448	4.5 Treas Bnd 2020	116.34	116.34	0.000%	-0.073%	-1.071%	-1.947%	-0.33	3.13	3.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.52	120.51	0.011%	-0.149%	-1.225%	-1.889%	-0.28	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.18	104.24	-0.053%	-0.276%	-1.505%	1.949%	0.01	5.15	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.10	123.02	0.067%	-0.088%	-2.445%	0.634%	0.20	5.63	5.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	120.75	0.128%	-0.120%	-3.134%	1.498%	0.47	6.51	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.98	137.79	0.144%	-0.032%	-3.665%	0.791%	0.66	6.91	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	101.16	0.178%	0.059%	-4.756%		0.85	9.00	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.54	114.34	0.171%	-0.233%	-6.635%	4.960%	1.22	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.50	104.70	0.762%	0.012%	-12.546%	10.057%	1.75	21.69	21.32

Return Price Performance			Index Price 06-Dec-2016	Previous Index Price 05-Dec-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.93	105.93	-0.007%	-0.068%	-4.973%	-4.861%	4.73	0.86	0.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	109.94	0.008%	-0.105%	-3.961%	-3.360%	-0.49	1.82	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.45	-0.005%	-0.059%	-0.023%	-2.680%	-0.46	2.41	2.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.96	118.94	0.013%	-0.093%	-4.909%	-3.545%	-0.40	2.71	2.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.20	119.19	0.010%	-0.009%	-0.363%	-2.149%	-0.33	3.13	3.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.19	121.17	0.021%	-0.081%	-4.410%	-2.150%	-0.28	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.76	104.82	-0.051%	-0.262%	-1.361%	1.885%	0.01	5.15	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.89	125.80	0.074%	-0.035%	-1.847%	0.405%	0.20	5.63	5.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.36	123.19	0.133%	-0.072%	-2.596%	1.275%	0.47	6.51	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.95	141.74	0.150%	0.032%	-2.913%	0.505%	0.66	6.91	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.90	101.72	0.180%	0.076%	-4.566%		0.85	9.00	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.89	115.68	0.175%	-0.195%	-6.230%	4.744%	1.22	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.10	106.30	0.755%	0.043%	-12.118%	9.744%	1.75	21.69	21.32