

# Irish Stock Exchange Daily Bond Index Report

Monday 12 December, 2016

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## Bond Indices Performance

Index	Close Value 12-Dec-2016	Previous Close Value 09-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.18	117.57	-0.335%	-1.06%	-3.93%	-1.27%	17.18%	5.89	5.84	0.88
All Bond Index (Return)	199.63	200.24	-0.302%	-0.93%	-3.24%	1.92%	99.63%	5.89	5.84	0.88
Under 3 Bond Index (Clean)	89.66	89.72	-0.070%	-0.23%	-0.92%	-3.72%	-10.34%	1.98	1.99	-0.02
Under 3 Bond Index (Return)	143.48	143.53	-0.033%	-0.08%	-0.04%	0.38%	43.48%	1.98	1.99	-0.02
Under 5 Bond Index (Clean)	102.93	103.05	-0.120%	-0.26%	-1.11%	-2.92%	2.93%	2.53	2.54	-0.15
Under 5 Bond Index (Return)	168.86	169.00	-0.084%	-0.12%	-0.26%	1.03%	68.86%	2.53	2.54	-0.15
Under 10 Bond Index (Clean)	113.40	113.62	-0.198%	-0.57%	-2.45%	-1.80%	13.40%	4.39	4.37	0.40
Under 10 Bond Index (Return)	188.77	189.09	-0.166%	-0.45%	-1.73%	1.63%	88.77%	4.39	4.37	0.40
5 Plus Bond Index (Clean)	129.33	130.02	-0.531%	-1.77%	-6.43%	0.95%	29.33%	8.96	8.86	1.15
5 Plus Bond Index (Return)	222.80	223.92	-0.501%	-1.66%	-5.88%	3.39%	122.80%	8.96	8.86	1.15
10 Plus Bond Index (Clean)	134.73	136.35	-1.186%	-4.00%	-12.55%	2.26%	34.73%	15.33	15.07	1.76
10 Plus Bond Index (Return)	241.98	244.81	-1.154%	-3.88%	-12.09%	4.11%	141.98%	15.33	15.07	1.76

## 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	105.09	0.83	55	105.92	0.00	6,239	6,557	6608
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.28	0.68	55	109.95	0.00	9,109	9,953	10015
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.32	2.13	177	114.45	0.00	7,700	8,649	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.07	0.89	55	118.96	0.00	6,540	7,722	7780
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.13	2.93	238	119.07	0.00	11,269	13,087	13417
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.24	0.75	55	121.00	0.00	8,082	9,718	9779
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.81	0.60	272	104.41	0.00	5,714	5,931	5965
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.42	2.85	267	125.27	0.00	5,570	6,818	6977
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.89	2.51	269	122.40	0.00	7,982	9,570	9770
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.50	4.05	274	140.56	0.00	11,390	15,548	16010
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.06	0.58	211	100.64	0.00	6,790	6,794	6834
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.62	1.39	211	113.01	0.00	8,882	9,914	10037
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.21	1.63	298	100.84	0.00	6,089	6,041	6140



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Dec-2016	Previous Index Price 09-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	105.09	105.11	-0.021%	-0.249%	-1.070%	-4.659%	4.70	0.84	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.28	109.33	-0.050%	-0.233%	-0.829%	-3.172%	-0.49	1.80	1.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.32	112.42	-0.087%	-0.182%	-0.793%	-2.530%	-0.47	2.39	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.07	118.21	-0.118%	-0.256%	-1.174%	-3.327%	-0.40	2.69	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	116.13	116.33	-0.173%	-0.252%	-1.248%	-2.122%	-0.30	3.12	3.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.24	120.51	-0.219%	-0.379%	-1.452%	-2.114%	-0.24	3.60	3.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	104.05	-0.229%	-0.630%	-1.855%	1.587%	0.07	5.14	5.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.42	122.71	-0.232%	-0.640%	-2.984%	0.078%	0.28	5.61	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.89	120.25	-0.295%	-0.958%	-3.947%	0.646%	0.59	6.49	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.50	136.97	-0.339%	-1.104%	-4.699%	-0.290%	0.81	6.89	6.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.06	100.38	-0.311%	-1.202%	-5.956%		0.99	8.98	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.62	112.48	-0.759%	-2.772%	-9.011%	2.289%	1.44	11.60	11.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.21	101.11	-1.879%	-5.951%	-17.760%	3.495%	2.04	21.43	21.00

Return Price Performance			Index Price 12-Dec-2016	Previous Index Price 09-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	105.92	105.89	0.022%	-0.076%	-4.981%	-4.869%	4.70	0.84	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.95	109.97	-0.016%	-0.097%	-3.953%	-3.352%	-0.49	1.80	1.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.52	-0.054%	-0.052%	-0.016%	-2.674%	-0.47	2.39	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.96	119.05	-0.077%	-0.092%	-4.907%	-3.543%	-0.40	2.69	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	119.23	-0.138%	-0.122%	-0.475%	-2.259%	-0.30	3.12	3.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.00	121.22	-0.184%	-0.242%	-4.564%	-2.308%	-0.24	3.60	3.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.64	-0.222%	-0.602%	-1.697%	1.538%	0.07	5.14	5.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.27	125.53	-0.202%	-0.524%	-2.327%	-0.086%	0.28	5.61	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.40	122.73	-0.266%	-0.849%	-3.353%	0.488%	0.59	6.49	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.56	140.98	-0.298%	-0.949%	-3.864%	-0.480%	0.81	6.89	6.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.64	100.95	-0.301%	-1.163%	-5.747%		0.99	8.98	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.01	113.85	-0.733%	-2.672%	-8.557%	2.145%	1.44	11.60	11.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.84	102.72	-1.833%	-5.802%	-17.252%	3.332%	2.04	21.43	21.00