

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 December, 2016

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## Bond Indices Performance

Index	Close Value 15-Dec-2016	Previous Close Value 14-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.92	118.07	-0.127%	-0.42%	-3.32%	-0.64%	17.92%	5.93	5.89	0.78
All Bond Index (Return)	200.94	201.18	-0.116%	-0.28%	-2.61%	2.59%	100.94%	5.93	5.89	0.78
Under 3 Bond Index (Clean)	89.66	89.68	-0.025%	-0.22%	-0.92%	-3.72%	-10.34%	1.96	1.97	-0.06
Under 3 Bond Index (Return)	143.54	143.56	-0.012%	-0.04%	0.00%	0.43%	43.54%	1.96	1.97	-0.06
Under 5 Bond Index (Clean)	103.01	103.02	-0.017%	-0.19%	-1.03%	-2.85%	3.01%	2.52	2.53	-0.21
Under 5 Bond Index (Return)	169.04	169.05	-0.004%	-0.01%	-0.16%	1.14%	69.04%	2.52	2.53	-0.21
Under 10 Bond Index (Clean)	113.77	113.85	-0.067%	-0.24%	-2.13%	-1.48%	13.77%	4.39	4.37	0.32
Under 10 Bond Index (Return)	189.44	189.54	-0.056%	-0.10%	-1.38%	1.98%	89.44%	4.39	4.37	0.32
5 Plus Bond Index (Clean)	130.82	131.12	-0.228%	-0.64%	-5.35%	2.12%	30.82%	9.01	8.92	1.03
5 Plus Bond Index (Return)	225.38	225.87	-0.217%	-0.52%	-4.79%	4.58%	125.38%	9.01	8.92	1.03
10 Plus Bond Index (Clean)	138.23	138.92	-0.500%	-1.50%	-10.28%	4.91%	38.23%	15.44	15.20	1.59
10 Plus Bond Index (Return)	248.23	249.44	-0.487%	-1.40%	-9.82%	6.80%	148.23%	15.44	15.20	1.59

## 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	105.01	0.87	58	105.88	0.00	6,227	6,539	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.27	0.72	58	109.98	0.00	9,104	9,947	10012
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.36	2.17	180	114.53	0.00	7,683	8,633	8799
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.15	0.94	58	119.09	0.00	6,540	7,727	7789
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.28	2.97	241	119.25	0.00	11,269	13,103	13438
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.52	0.80	58	121.31	0.00	8,082	9,740	9805
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.11	0.60	275	104.71	0.00	5,728	5,963	5998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.96	2.89	270	125.85	0.00	5,570	6,848	7009
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.66	2.53	272	123.19	0.00	7,994	9,645	9848
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.52	4.10	277	141.61	0.00	11,390	15,663	16130
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.01	0.59	214	101.59	0.00	6,790	6,858	6898
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.62	1.41	214	115.03	0.00	8,882	10,091	10216
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.11	1.65	301	104.76	0.00	6,099	6,288	6389



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Dec-2016	Previous Index Price 14-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	105.01	105.07	-0.059%	-0.323%	-1.144%	-4.730%	4.66	0.83	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.27	109.28	-0.016%	-0.242%	-0.838%	-3.181%	-0.52	1.79	1.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.36	112.37	-0.011%	-0.148%	-0.760%	-2.497%	-0.51	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.15	118.18	-0.021%	-0.188%	-1.107%	-3.261%	-0.46	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.28	116.31	-0.030%	-0.126%	-1.124%	-1.999%	-0.35	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.52	120.48	0.032%	-0.151%	-1.227%	-1.890%	-0.32	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.11	104.11	-0.002%	-0.345%	-1.573%	1.879%	0.02	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.96	123.06	-0.084%	-0.201%	-2.556%	0.519%	0.20	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.66	120.77	-0.091%	-0.329%	-3.337%	1.286%	0.49	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.52	137.76	-0.176%	-0.371%	-3.992%	0.449%	0.69	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.01	101.24	-0.230%	-0.270%	-5.069%		0.89	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.62	113.94	-0.281%	-1.034%	-7.385%	4.117%	1.29	11.61	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.11	103.99	-0.848%	-2.253%	-14.527%	7.563%	1.86	21.57	21.18

Return Price Performance			Index Price 15-Dec-2016	Previous Index Price 14-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	105.88	105.93	-0.044%	-0.108%	-5.010%	-4.899%	4.66	0.83	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.98	109.99	-0.005%	-0.073%	-3.929%	-3.329%	-0.52	1.79	1.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.53	114.53	0.000%	0.012%	0.049%	-2.611%	-0.51	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.09	119.10	-0.007%	0.017%	-4.804%	-3.439%	-0.46	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.25	119.27	-0.019%	0.032%	-0.322%	-2.109%	-0.35	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.31	121.26	0.043%	0.020%	-4.314%	-2.052%	-0.32	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.71	104.71	0.000%	-0.311%	-1.409%	1.834%	0.02	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.85	125.94	-0.073%	-0.070%	-1.881%	0.370%	0.20	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.19	123.29	-0.081%	-0.209%	-2.730%	1.136%	0.49	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.61	141.84	-0.160%	-0.204%	-3.142%	0.268%	0.69	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.59	101.82	-0.227%	-0.228%	-4.856%		0.89	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.03	115.34	-0.272%	-0.937%	-6.926%	3.966%	1.29	11.61	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.76	105.63	-0.830%	-2.144%	-14.038%	7.345%	1.86	21.57	21.18