

# Irish Stock Exchange Daily Bond Index Report

Tuesday 20 December, 2016

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## Bond Indices Performance

Index	Close Value 20-Dec-2016	Previous Close Value 19-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.50	118.46	0.037%	0.07%	-2.84%	-0.15%	18.50%	5.96	5.92	0.70
All Bond Index (Return)	202.01	201.91	0.046%	0.25%	-2.09%	3.13%	102.01%	5.96	5.92	0.70
Under 3 Bond Index (Clean)	89.70	89.70	-0.006%	-0.18%	-0.88%	-3.68%	-10.30%	1.96	1.97	-0.11
Under 3 Bond Index (Return)	143.68	143.67	0.006%	0.06%	0.10%	0.53%	43.68%	1.96	1.97	-0.11
Under 5 Bond Index (Clean)	103.12	103.12	-0.005%	-0.08%	-0.92%	-2.74%	3.12%	2.51	2.52	-0.27
Under 5 Bond Index (Return)	169.32	169.31	0.006%	0.15%	0.01%	1.30%	69.32%	2.51	2.52	-0.27
Under 10 Bond Index (Clean)	114.09	114.10	-0.005%	0.04%	-1.86%	-1.20%	14.09%	4.38	4.38	0.25
Under 10 Bond Index (Return)	190.06	190.05	0.005%	0.23%	-1.06%	2.32%	90.06%	4.38	4.38	0.25
5 Plus Bond Index (Clean)	131.92	131.82	0.075%	0.20%	-4.55%	2.98%	31.92%	9.05	8.97	0.94
5 Plus Bond Index (Return)	227.32	227.13	0.081%	0.33%	-3.97%	5.48%	127.32%	9.05	8.97	0.94
10 Plus Bond Index (Clean)	140.69	140.27	0.294%	0.25%	-8.69%	6.78%	40.69%	15.52	15.30	1.48
10 Plus Bond Index (Return)	252.65	251.90	0.296%	0.35%	-8.21%	8.70%	152.65%	15.52	15.30	1.48

## 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	104.99	0.95	63	105.94	0.00	6,227	6,538	6597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.27	0.78	63	110.05	0.00	9,104	9,947	10018
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.41	2.23	185	114.64	0.00	7,683	8,637	8808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.29	1.02	63	119.31	0.00	6,540	7,737	7803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.47	3.03	246	119.51	0.00	11,269	13,125	13467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.85	0.86	63	121.71	0.00	8,082	9,767	9836
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.48	0.61	280	105.10	0.00	5,728	5,985	6020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.47	2.94	275	126.41	0.00	5,570	6,877	7040
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.23	2.58	277	123.81	0.00	7,994	9,691	9897
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.22	4.17	282	142.40	0.00	11,390	15,744	16219
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.71	0.60	219	102.31	0.00	6,790	6,906	6947
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.87	1.44	219	116.31	0.00	8,882	10,202	10330
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.07	1.68	306	107.74	0.00	6,099	6,469	6571



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Dec-2016	Previous Index Price 19-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	104.99	105.01	-0.018%	-0.344%	-1.165%	-4.749%	4.56	0.82	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.27	109.30	-0.023%	-0.237%	-0.833%	-3.177%	-0.55	1.78	1.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.41	112.41	0.004%	-0.102%	-0.714%	-2.452%	-0.54	2.37	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.28	0.014%	-0.068%	-0.989%	-3.145%	-0.52	2.67	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.47	116.50	-0.023%	0.041%	-0.958%	-1.835%	-0.42	3.09	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.85	120.82	0.022%	0.120%	-0.959%	-1.624%	-0.40	3.57	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	104.53	-0.048%	0.014%	-1.219%	2.246%	-0.06	5.11	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.47	123.47	0.000%	0.211%	-2.153%	0.934%	0.12	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.23	121.24	-0.004%	0.146%	-2.876%	1.769%	0.42	6.47	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.22	138.24	-0.014%	0.142%	-3.498%	0.966%	0.62	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.71	101.66	0.046%	0.425%	-4.408%		0.81	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.87	114.72	0.124%	0.052%	-6.369%	5.260%	1.19	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.07	105.47	0.564%	0.550%	-12.076%	10.648%	1.73	21.67	21.31

Return Price Performance			Index Price 20-Dec-2016	Previous Index Price 19-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	105.94	105.94	-0.004%	-0.058%	-4.963%	-4.851%	4.56	0.82	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.05	110.06	-0.011%	-0.012%	-3.871%	-3.270%	-0.55	1.78	1.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.64	114.62	0.015%	0.110%	0.147%	-2.515%	-0.54	2.37	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.31	119.28	0.028%	0.203%	-4.627%	-3.259%	-0.52	2.67	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.51	119.52	-0.013%	0.247%	-0.107%	-1.898%	-0.42	3.09	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.71	121.67	0.034%	0.345%	-4.002%	-1.733%	-0.40	3.57	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.10	105.15	-0.046%	0.056%	-1.046%	2.210%	-0.06	5.11	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.41	126.40	0.008%	0.376%	-1.444%	0.818%	0.12	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.81	123.81	0.003%	0.294%	-2.239%	1.646%	0.42	6.47	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.40	142.40	-0.004%	0.347%	-2.607%	0.821%	0.62	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.31	102.26	0.049%	0.476%	-4.184%		0.81	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.31	116.16	0.128%	0.165%	-5.891%	5.123%	1.19	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.74	107.14	0.561%	0.645%	-11.589%	10.404%	1.73	21.67	21.31