

# Irish Stock Exchange Daily Bond Index Report

Thursday 22 December, 2016

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## Bond Indices Performance

Index	Close Value 22-Dec-2016	Previous Close Value 21-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.43	118.59	-0.136%	0.00%	-2.90%	-0.21%	18.43%	5.94	5.90	0.70
All Bond Index (Return)	201.92	202.17	-0.124%	0.20%	-2.13%	3.09%	101.92%	5.94	5.90	0.70
Under 3 Bond Index (Clean)	89.64	89.68	-0.039%	-0.25%	-0.94%	-3.74%	-10.36%	1.94	1.95	-0.12
Under 3 Bond Index (Return)	143.63	143.67	-0.026%	0.03%	0.06%	0.49%	43.63%	1.94	1.95	-0.12
Under 5 Bond Index (Clean)	103.08	103.11	-0.030%	-0.12%	-0.97%	-2.78%	3.08%	2.50	2.51	-0.28
Under 5 Bond Index (Return)	169.29	169.32	-0.018%	0.14%	-0.01%	1.28%	69.29%	2.50	2.51	-0.28
Under 10 Bond Index (Clean)	114.04	114.13	-0.080%	-0.01%	-1.90%	-1.24%	14.04%	4.37	4.36	0.25
Under 10 Bond Index (Return)	190.01	190.14	-0.069%	0.20%	-1.09%	2.29%	90.01%	4.37	4.36	0.25
5 Plus Bond Index (Clean)	131.82	132.12	-0.230%	0.12%	-4.63%	2.89%	31.82%	9.03	8.95	0.95
5 Plus Bond Index (Return)	227.17	227.66	-0.219%	0.26%	-4.04%	5.41%	127.17%	9.03	8.95	0.95
10 Plus Bond Index (Clean)	140.45	141.12	-0.471%	0.08%	-8.84%	6.60%	40.45%	15.50	15.27	1.49
10 Plus Bond Index (Return)	252.26	253.42	-0.459%	0.20%	-8.35%	8.53%	152.26%	15.50	15.27	1.49

## 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	104.91	0.98	65	105.89	0.00	6,227	6,533	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.20	0.80	65	110.00	0.00	9,104	9,941	10014
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.34	2.25	187	114.60	0.00	7,683	8,631	8805
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.23	1.05	65	119.28	0.00	6,540	7,732	7801
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.45	3.06	248	119.51	0.00	11,269	13,122	13467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.84	0.89	65	121.73	0.00	8,082	9,766	9838
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.62	282	105.16	0.00	5,728	5,988	6023
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.38	2.96	277	126.34	0.00	5,570	6,872	7036
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.14	2.60	279	123.74	0.00	7,994	9,684	9892
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.14	4.20	284	142.34	0.00	11,390	15,734	16213
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.65	0.61	221	102.26	0.00	6,790	6,902	6943
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.73	1.45	221	116.18	0.00	8,882	10,190	10319
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.80	1.69	308	107.49	0.00	6,099	6,453	6556



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Dec-2016	Previous Index Price 21-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	104.91	104.98	-0.070%	-0.418%	-1.238%	-4.820%	4.56	0.81	0.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.20	109.24	-0.029%	-0.299%	-0.894%	-3.236%	-0.55	1.77	1.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.34	112.38	-0.028%	-0.162%	-0.773%	-2.510%	-0.54	2.36	2.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.23	118.27	-0.038%	-0.125%	-1.045%	-3.200%	-0.52	2.66	2.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.45	116.46	-0.004%	0.021%	-0.978%	-1.854%	-0.43	3.08	3.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.84	120.88	-0.035%	0.114%	-0.965%	-1.630%	-0.42	3.56	3.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.55	-0.005%	0.074%	-1.160%	2.307%	-0.07	5.10	5.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.38	123.54	-0.127%	0.138%	-2.225%	0.861%	0.13	5.58	5.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	121.31	-0.138%	0.072%	-2.948%	1.693%	0.42	6.46	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.14	138.38	-0.174%	0.080%	-3.558%	0.904%	0.62	6.86	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.65	101.86	-0.201%	0.368%	-4.461%		0.82	8.95	8.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.73	115.10	-0.320%	-0.065%	-6.479%	5.136%	1.20	11.60	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.80	106.56	-0.709%	0.301%	-12.293%	10.375%	1.74	21.65	21.28

Return Price Performance			Index Price 22-Dec-2016	Previous Index Price 21-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	105.89	105.95	-0.055%	-0.103%	-5.006%	-4.894%	4.56	0.81	0.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	110.02	-0.018%	-0.051%	-3.908%	-3.308%	-0.55	1.77	1.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.60	114.62	-0.017%	0.072%	0.109%	-2.552%	-0.54	2.36	2.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.28	119.31	-0.024%	0.175%	-4.654%	-3.286%	-0.52	2.66	2.67
IE0034074488	3407448	4.5 Treas Bnd 2020	119.51	119.50	0.007%	0.249%	-0.105%	-1.896%	-0.43	3.08	3.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.73	121.76	-0.024%	0.362%	-3.986%	-1.717%	-0.42	3.56	3.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.16	105.17	-0.003%	0.119%	-0.984%	2.274%	-0.07	5.10	5.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.34	126.48	-0.115%	0.322%	-1.497%	0.763%	0.13	5.58	5.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.74	123.90	-0.128%	0.237%	-2.295%	1.588%	0.42	6.46	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.34	142.57	-0.159%	0.307%	-2.646%	0.782%	0.62	6.86	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.26	102.46	-0.198%	0.425%	-4.233%		0.82	8.95	8.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.18	116.55	-0.311%	0.060%	-5.989%	5.013%	1.20	11.60	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.49	108.24	-0.692%	0.410%	-11.795%	10.147%	1.74	21.65	21.28