

# Irish Stock Exchange Daily Bond Index Report

Tuesday 3 January, 2017

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## Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	104.83	1.16	77	105.99	0.00	6,227	6,528	6600
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.09	0.95	77	110.04	0.00	9,104	9,931	10017
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.20	2.40	199	114.60	0.00	7,683	8,620	8804
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.01	1.25	77	119.26	0.00	6,540	7,718	7799
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.32	3.21	260	119.52	0.00	11,269	13,108	13469
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.69	1.06	77	121.74	0.00	8,082	9,754	9839
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.64	294	104.90	0.00	5,728	5,971	6008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.86	3.09	289	125.95	0.00	5,570	6,843	7015
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.59	2.71	291	123.30	0.00	7,994	9,640	9857
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.19	4.38	296	141.56	0.00	11,390	15,626	16125
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.61	0.64	233	101.25	0.00	6,790	6,831	6875
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.54	1.53	233	114.08	0.00	8,882	9,996	10132
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.38	1.75	320	104.13	0.00	6,099	6,244	6351



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jan-2017	Previous Index Price 30-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	104.83	104.84	-0.007%	-0.007%	-4.890%	-0.007%	-0.63	0.78	0.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.09	109.15	-0.052%	-0.052%	-3.338%	-0.052%	-0.56	1.74	1.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.20	112.33	-0.113%	-0.113%	-2.635%	-0.113%	-0.53	2.33	2.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.01	118.18	-0.140%	-0.140%	-3.376%	-0.140%	-0.51	2.63	2.65
IE0034074488	3407448	4.5 Treas Bnd 2020	116.32	116.44	-0.100%	-0.100%	-1.965%	-0.100%	-0.43	3.06	3.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.69	120.93	-0.200%	-0.200%	-1.752%	-0.200%	-0.41	3.54	3.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.91	-0.620%	-0.620%	2.023%	-0.620%	-0.02	5.08	5.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.86	123.82	-0.771%	-0.771%	0.437%	-0.771%	0.19	5.56	5.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.59	121.74	-0.943%	-0.943%	1.232%	-0.943%	0.48	6.43	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.19	138.84	-1.194%	-1.194%	0.208%	-1.194%	0.71	6.84	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.61	102.38	-1.732%	-1.732%		-1.732%	0.93	8.92	8.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.54	115.45	-2.518%	-2.518%	3.132%	-2.518%	1.37	11.55	11.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.38	107.57	-4.825%	-4.825%	6.802%	-4.825%	1.89	21.50	21.10

Return Price Performance			Index Price 03-Jan-2017	Previous Index Price 30-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	105.99	105.94	0.050%	0.050%	-4.801%	0.050%	-0.63	0.78	0.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.04	110.05	-0.007%	-0.007%	-3.279%	-0.007%	-0.56	1.74	1.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.60	114.68	-0.070%	-0.070%	-2.553%	-0.070%	-0.53	2.33	2.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.26	119.36	-0.084%	-0.084%	-3.303%	-0.084%	-0.51	2.63	2.65
IE0034074488	3407448	4.5 Treas Bnd 2020	119.52	119.59	-0.057%	-0.057%	-1.884%	-0.057%	-0.43	3.06	3.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.74	121.93	-0.154%	-0.154%	-1.705%	-0.154%	-0.41	3.54	3.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.90	105.54	-0.608%	-0.608%	2.017%	-0.608%	-0.02	5.08	5.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.95	126.86	-0.719%	-0.719%	0.452%	-0.719%	0.19	5.56	5.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.30	124.41	-0.892%	-0.892%	1.228%	-0.892%	0.48	6.43	6.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.56	143.16	-1.117%	-1.117%	0.233%	-1.117%	0.71	6.84	6.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.25	103.01	-1.711%	-1.711%		-1.711%	0.93	8.92	8.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.08	116.96	-2.463%	-2.463%	3.107%	-2.463%	1.37	11.55	11.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.13	109.30	-4.728%	-4.728%	6.704%	-4.728%	1.89	21.50	21.10