

# Irish Stock Exchange Daily Bond Index Report

Monday 9 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	104.65	1.25	83	105.90	0.00	6,227	6,517	6595
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.94	1.02	83	109.96	0.00	9,104	9,917	10010
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.03	2.47	205	114.50	0.00	7,683	8,608	8797
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.81	1.34	83	119.15	0.00	6,540	7,705	7792
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.17	3.28	266	119.44	0.00	11,269	13,090	13460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.50	1.14	83	121.64	0.00	8,082	9,739	9831
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.23	0.66	300	104.89	0.00	5,728	5,970	6008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.59	3.15	295	125.74	0.00	5,570	6,827	7003
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.24	2.77	297	123.01	0.00	7,994	9,612	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.01	4.47	302	141.48	0.00	11,390	15,606	16115
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.73	0.66	239	101.38	0.00	6,790	6,839	6884
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.54	1.57	239	114.11	0.00	8,882	9,995	10134
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.98	0.00	0	98.98	0.00	4,000	3,959	3959
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.44	1.79	326	102.23	0.00	6,099	6,126	6235



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Jan-2017	Previous Index Price 06-Jan-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	104.65	104.69	-0.033%	-0.181%	-0.181%	-0.181%	4.82	0.77	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.94	108.96	-0.016%	-0.190%	-0.190%	-0.190%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.03	112.02	0.016%	-0.260%	-0.260%	-0.260%	-0.50	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.81	117.81	-0.007%	-0.313%	-0.313%	-0.313%	-0.48	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.17	116.08	0.075%	-0.232%	-0.232%	-0.232%	-0.41	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.50	120.41	0.077%	-0.353%	-0.353%	-0.353%	-0.39	3.52	3.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	104.09	0.132%	-0.643%	-0.643%	-0.643%	-0.02	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.59	122.47	0.094%	-0.993%	-0.993%	-0.993%	0.22	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.24	120.09	0.121%	-1.232%	-1.232%	-1.232%	0.52	6.42	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.01	136.80	0.159%	-1.319%	-1.319%	-1.319%	0.72	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.73	100.53	0.196%	-1.617%	-1.617%	-1.617%	0.92	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.54	112.31	0.198%	-2.525%	-2.525%	-2.525%	1.37	11.53	11.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.98	98.54	0.441%				1.76	17.34	17.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.44	100.35	0.092%	-6.627%	-6.627%	-6.627%	1.98	21.40	20.99

Return Price Performance			Index Price 09-Jan-2017	Previous Index Price 06-Jan-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.90	105.89	0.010%	-0.037%	-0.037%	-0.037%	4.82	0.77	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.96	109.94	0.018%	-0.076%	-0.076%	-0.076%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.45	0.047%	-0.150%	-0.150%	-0.150%	-0.50	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.15	119.11	0.034%	-0.174%	-0.174%	-0.174%	-0.48	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.44	119.32	0.104%	-0.123%	-0.123%	-0.123%	-0.41	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	121.51	0.110%	-0.238%	-0.238%	-0.238%	-0.39	3.52	3.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.89	104.74	0.137%	-0.619%	-0.619%	-0.619%	-0.02	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.74	125.59	0.117%	-0.885%	-0.885%	-0.885%	0.22	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.01	122.83	0.141%	-1.130%	-1.130%	-1.130%	0.52	6.42	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.48	141.22	0.185%	-1.176%	-1.176%	-1.176%	0.72	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.38	101.18	0.203%	-1.580%	-1.580%	-1.580%	0.92	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.11	113.87	0.213%	-2.436%	-2.436%	-2.436%	1.37	11.53	11.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.98	98.54	0.441%				1.76	17.34	17.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.23	102.12	0.106%	-6.471%	-6.471%	-6.471%	1.98	21.40	20.99