

Irish Stock Exchange Daily Bond Index Report

Friday 9 December, 2016

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Bond Indices Performance

Index	Close Value 09-Dec-2016	Previous Close Value 08-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.57	117.94	-0.317%	-0.72%	-3.61%	-0.94%	17.57%	5.91	5.87	0.83
All Bond Index (Return)	200.24	200.84	-0.303%	-0.63%	-2.95%	2.23%	100.24%	5.91	5.87	0.83
Under 3 Bond Index (Clean)	89.72	89.66	0.062%	-0.16%	-0.86%	-3.66%	-10.28%	1.98	1.99	-0.04
Under 3 Bond Index (Return)	143.53	143.42	0.075%	-0.05%	-0.01%	0.42%	43.53%	1.98	1.99	-0.04
Under 5 Bond Index (Clean)	103.05	103.02	0.030%	-0.14%	-0.99%	-2.80%	3.05%	2.53	2.54	-0.19
Under 5 Bond Index (Return)	169.00	168.93	0.041%	-0.03%	-0.18%	1.11%	69.00%	2.53	2.54	-0.19
Under 10 Bond Index (Clean)	113.62	113.82	-0.169%	-0.37%	-2.26%	-1.60%	13.62%	4.39	4.38	0.36
Under 10 Bond Index (Return)	189.09	189.38	-0.156%	-0.28%	-1.57%	1.80%	89.09%	4.39	4.38	0.36
5 Plus Bond Index (Clean)	130.02	130.84	-0.632%	-1.25%	-5.93%	1.49%	30.02%	8.99	8.89	1.10
5 Plus Bond Index (Return)	223.92	225.31	-0.614%	-1.17%	-5.41%	3.91%	123.92%	8.99	8.89	1.10
10 Plus Bond Index (Clean)	136.35	138.04	-1.229%	-2.85%	-11.51%	3.48%	36.35%	15.39	15.14	1.68
10 Plus Bond Index (Return)	244.81	247.80	-1.207%	-2.76%	-11.06%	5.33%	144.81%	15.39	15.14	1.68

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	105.11	0.78	52	105.89	0.00	6,239	6,558	6607
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.33	0.64	52	109.97	0.00	9,109	9,958	10017
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.42	2.10	174	114.52	0.00	7,700	8,656	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.21	0.84	52	119.05	0.00	6,540	7,739	7794
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.33	2.90	235	119.23	0.00	11,269	13,109	13436
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.51	0.71	52	121.22	0.00	8,082	9,739	9797
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.05	0.59	269	104.64	0.00	5,714	5,945	5979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.71	2.82	264	125.53	0.00	5,570	6,834	6991
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.25	2.48	266	122.73	0.00	7,982	9,598	9796
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.97	4.01	271	140.98	0.00	11,390	15,601	16058
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.38	0.57	208	100.95	0.00	6,790	6,815	6854
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.48	1.37	208	113.85	0.00	8,882	9,990	10111
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.11	1.62	295	102.72	0.00	6,089	6,150	6248

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Bond Index Constituent

Clean Price Performance			Index Price 09-Dec-2016	Previous Index Price 08-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	105.11	105.13	-0.021%	-0.228%	-1.050%	-4.639%	4.70	0.85	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.33	109.27	0.059%	-0.183%	-0.779%	-3.123%	-0.52	1.81	1.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.42	112.31	0.096%	-0.095%	-0.707%	-2.445%	-0.50	2.40	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.21	118.09	0.102%	-0.138%	-1.057%	-3.212%	-0.44	2.70	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	116.36	-0.026%	-0.079%	-1.077%	-1.953%	-0.35	3.12	3.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.51	120.52	-0.007%	-0.160%	-1.236%	-1.899%	-0.29	3.60	3.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	104.35	-0.289%	-0.402%	-1.630%	1.820%	0.03	5.14	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.71	123.05	-0.279%	-0.408%	-2.758%	0.311%	0.24	5.62	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.25	120.67	-0.346%	-0.665%	-3.663%	0.944%	0.55	6.49	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.97	137.60	-0.459%	-0.767%	-4.374%	0.050%	0.76	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.38	101.04	-0.656%	-0.894%	-5.663%		0.96	8.99	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.48	113.52	-0.921%	-2.028%	-8.315%	3.072%	1.38	11.61	11.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.11	102.88	-1.724%	-4.149%	-16.185%	5.477%	1.95	21.51	21.10

Return Price Performance			Index Price 09-Dec-2016	Previous Index Price 08-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	105.90	-0.006%	-0.098%	-5.001%	-4.890%	4.70	0.85	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	109.89	0.070%	-0.081%	-3.937%	-3.337%	-0.52	1.81	1.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.40	0.106%	0.002%	0.038%	-2.621%	-0.50	2.40	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.05	118.91	0.115%	-0.014%	-4.834%	-3.469%	-0.44	2.70	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	119.23	119.25	-0.015%	0.016%	-0.338%	-2.124%	-0.35	3.12	3.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.22	121.21	0.004%	-0.058%	-4.388%	-2.128%	-0.29	3.60	3.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	104.94	-0.285%	-0.381%	-1.478%	1.763%	0.03	5.14	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.53	125.86	-0.264%	-0.323%	-2.130%	0.116%	0.24	5.62	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.73	123.13	-0.331%	-0.584%	-3.095%	0.756%	0.55	6.49	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.98	141.60	-0.436%	-0.653%	-3.577%	-0.183%	0.76	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.95	101.61	-0.650%	-0.864%	-5.463%		0.96	8.99	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.85	114.88	-0.904%	-1.953%	-7.881%	2.900%	1.38	11.61	11.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.72	104.49	-1.693%	-4.043%	-15.707%	5.262%	1.95	21.51	21.10