

Irish Stock Exchange Daily Bond Index Report

Monday 5 December, 2016

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Bond Indices Performance

Index	Close Value 05-Dec-2016	Previous Close Value 02-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.18	118.35	-0.145%	-0.21%	-3.11%	-0.43%	18.18%	5.98	5.94	0.76
All Bond Index (Return)	201.18	201.32	-0.071%	-0.16%	-2.49%	2.71%	101.18%	5.98	5.94	0.76
Under 3 Bond Index (Clean)	89.73	89.79	-0.071%	-0.15%	-0.84%	-3.65%	-10.27%	2.00	2.01	0.00
Under 3 Bond Index (Return)	143.47	143.52	-0.034%	-0.09%	-0.05%	0.38%	43.47%	2.00	2.01	0.00
Under 5 Bond Index (Clean)	103.06	103.11	-0.050%	-0.13%	-0.98%	-2.79%	3.06%	2.55	2.56	-0.16
Under 5 Bond Index (Return)	168.94	168.96	-0.015%	-0.07%	-0.22%	1.07%	68.94%	2.55	2.56	-0.16
Under 10 Bond Index (Clean)	113.87	113.97	-0.091%	-0.16%	-2.05%	-1.39%	13.87%	4.42	4.41	0.32
Under 10 Bond Index (Return)	189.42	189.49	-0.036%	-0.11%	-1.39%	1.97%	89.42%	4.42	4.41	0.32
5 Plus Bond Index (Clean)	131.30	131.60	-0.231%	-0.28%	-5.01%	2.49%	31.30%	9.07	8.98	1.00
5 Plus Bond Index (Return)	226.02	226.30	-0.120%	-0.24%	-4.52%	4.88%	126.02%	9.07	8.98	1.00
10 Plus Bond Index (Clean)	139.59	140.26	-0.475%	-0.53%	-9.40%	5.95%	39.59%	15.52	15.28	1.53
10 Plus Bond Index (Return)	250.50	251.21	-0.280%	-0.50%	-8.99%	7.78%	150.50%	15.52	15.28	1.53

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	105.21	0.72	48	105.93	0.00	6,239	6,564	6609
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.34	0.59	48	109.94	0.00	9,119	9,971	10025
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.40	2.05	170	114.45	0.00	7,700	8,655	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.17	0.78	48	118.94	0.00	6,547	7,736	7787
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.34	2.85	231	119.19	0.00	11,269	13,110	13431
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.51	0.66	48	121.17	0.00	8,082	9,739	9793
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.24	0.58	265	104.82	0.00	5,714	5,956	5989
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.02	2.78	260	125.80	0.00	5,570	6,851	7006
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.75	2.44	262	123.19	0.00	7,982	9,638	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.79	3.95	267	141.74	0.00	11,390	15,694	16144
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.16	0.56	204	101.72	0.00	6,780	6,859	6897
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.34	1.34	204	115.68	0.00	8,882	10,155	10275
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.70	1.60	291	106.30	0.00	6,083	6,368	6465

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Bond Index Constituent

Clean Price Performance			Index Price 05-Dec-2016	Previous Index Price 02-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	105.21	105.27	-0.052%	-0.133%	-0.956%	-4.548%	4.72	0.86	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.34	109.42	-0.068%	-0.171%	-0.767%	-3.112%	-0.48	1.82	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.40	112.48	-0.064%	-0.108%	-0.720%	-2.458%	-0.46	2.41	2.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.17	118.28	-0.100%	-0.176%	-1.095%	-3.249%	-0.40	2.71	2.72
IE0034074488	3407448	4.5 Treas Bnd 2020	116.34	116.33	0.010%	-0.073%	-1.071%	-1.947%	-0.33	3.13	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.51	120.58	-0.063%	-0.160%	-1.236%	-1.899%	-0.27	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.24	104.30	-0.065%	-0.223%	-1.453%	2.003%	0.00	5.15	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.02	123.08	-0.053%	-0.154%	-2.510%	0.567%	0.21	5.63	5.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	120.97	-0.179%	-0.248%	-3.258%	1.368%	0.49	6.51	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	138.02	-0.170%	-0.175%	-3.804%	0.646%	0.68	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.16	101.34	-0.178%	-0.118%	-4.925%		0.87	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.34	114.69	-0.303%	-0.402%	-6.794%	4.782%	1.24	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.70	105.49	-0.749%	-0.744%	-13.207%	9.224%	1.79	21.66	21.28

Return Price Performance			Index Price 05-Dec-2016	Previous Index Price 02-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	105.93	105.94	-0.009%	-0.061%	-4.966%	-4.855%	4.72	0.86	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	109.97	-0.034%	-0.114%	-3.968%	-3.368%	-0.48	1.82	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.49	-0.031%	-0.054%	-0.017%	-2.675%	-0.46	2.41	2.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.94	119.01	-0.058%	-0.107%	-4.922%	-3.558%	-0.40	2.71	2.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.19	119.14	0.041%	-0.019%	-0.373%	-2.159%	-0.33	3.13	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.17	121.20	-0.028%	-0.102%	-4.430%	-2.171%	-0.27	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.82	104.88	-0.058%	-0.211%	-1.311%	1.936%	0.00	5.15	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.80	125.83	-0.026%	-0.109%	-1.920%	0.331%	0.21	5.63	5.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.19	123.32	-0.101%	-0.205%	-2.726%	1.140%	0.49	6.51	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.74	141.82	-0.057%	-0.118%	-3.059%	0.354%	0.68	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.72	101.78	-0.056%	-0.104%	-4.738%		0.87	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.68	115.86	-0.149%	-0.369%	-6.393%	4.562%	1.24	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.30	106.82	-0.488%	-0.707%	-12.776%	8.921%	1.79	21.66	21.28