

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 December, 2016

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Bond Indices Performance

Index	Close Value 07-Dec-2016	Previous Close Value 06-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.28	118.29	-0.008%	-0.12%	-3.03%	-0.34%	18.28%	5.98	5.94	0.75
All Bond Index (Return)	201.39	201.39	0.001%	-0.06%	-2.39%	2.82%	101.39%	5.98	5.94	0.75
Under 3 Bond Index (Clean)	89.70	89.72	-0.027%	-0.18%	-0.88%	-3.68%	-10.30%	1.99	2.00	0.00
Under 3 Bond Index (Return)	143.46	143.48	-0.014%	-0.10%	-0.06%	0.37%	43.46%	1.99	2.00	0.00
Under 5 Bond Index (Clean)	103.04	103.06	-0.019%	-0.16%	-1.00%	-2.82%	3.04%	2.54	2.55	-0.17
Under 5 Bond Index (Return)	168.94	168.95	-0.008%	-0.07%	-0.22%	1.07%	68.94%	2.54	2.55	-0.17
Under 10 Bond Index (Clean)	113.94	113.92	0.016%	-0.09%	-1.98%	-1.33%	13.94%	4.42	4.41	0.31
Under 10 Bond Index (Return)	189.57	189.52	0.025%	-0.03%	-1.31%	2.06%	89.57%	4.42	4.41	0.31
5 Plus Bond Index (Clean)	131.54	131.54	0.003%	-0.09%	-4.83%	2.68%	31.54%	9.07	8.98	0.98
5 Plus Bond Index (Return)	226.47	226.45	0.010%	-0.04%	-4.33%	5.09%	126.47%	9.07	8.98	0.98
10 Plus Bond Index (Clean)	139.94	140.15	-0.148%	-0.29%	-9.17%	6.21%	39.94%	15.52	15.29	1.52
10 Plus Bond Index (Return)	251.15	251.50	-0.141%	-0.24%	-8.76%	8.06%	151.15%	15.52	15.29	1.52

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	105.17	0.75	50	105.92	0.00	6,239	6,561	6608
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.31	0.62	50	109.92	0.00	9,109	9,956	10013
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.35	2.07	172	114.42	0.00	7,700	8,651	8811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.14	0.81	50	118.95	0.00	6,547	7,734	7787
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.32	2.87	233	119.19	0.00	11,269	13,108	13432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.52	0.69	50	121.21	0.00	8,082	9,740	9796
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.59	267	104.84	0.00	5,714	5,957	5990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.12	2.80	262	125.92	0.00	5,570	6,857	7013
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.91	2.46	264	123.37	0.00	7,982	9,651	9847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.09	3.98	269	142.07	0.00	11,390	15,729	16182
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.47	0.56	206	102.03	0.00	6,790	6,890	6928
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.51	1.36	206	115.87	0.00	8,882	10,170	10291
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.14	1.61	293	106.74	0.00	6,083	6,395	6492

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Bond Index Constituent

Clean Price Performance			Index Price 07-Dec-2016	Previous Index Price 06-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	105.17	105.19	-0.022%	-0.176%	-0.998%	-4.589%	4.72	0.86	0.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.31	109.34	-0.029%	-0.203%	-0.799%	-3.143%	-0.48	1.82	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.35	112.39	-0.031%	-0.156%	-0.767%	-2.504%	-0.45	2.41	2.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.14	118.17	-0.021%	-0.197%	-1.116%	-3.269%	-0.40	2.71	2.72
IE0034074488	3407448	4.5 Treas Bnd 2020	116.32	116.34	-0.017%	-0.090%	-1.088%	-1.964%	-0.33	3.13	3.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.52	120.52	0.000%	-0.149%	-1.225%	-1.889%	-0.28	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.18	0.072%	-0.204%	-1.434%	2.023%	-0.01	5.15	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.12	123.10	0.015%	-0.073%	-2.431%	0.648%	0.19	5.63	5.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	120.91	0.004%	-0.116%	-3.130%	1.503%	0.47	6.51	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.09	137.98	0.078%	0.046%	-3.591%	0.869%	0.65	6.91	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	101.34	0.126%	0.186%	-4.635%		0.84	9.00	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.51	114.54	-0.024%	-0.257%	-6.658%	4.935%	1.22	11.64	11.50
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.14	105.50	-0.344%	-0.332%	-12.847%	9.678%	1.77	21.68	21.30

Return Price Performance			Index Price 07-Dec-2016	Previous Index Price 06-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	105.92	105.93	-0.008%	-0.075%	-4.980%	-4.868%	4.72	0.86	0.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.92	109.94	-0.018%	-0.124%	-3.978%	-3.378%	-0.48	1.82	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.42	114.45	-0.020%	-0.079%	-0.043%	-2.700%	-0.45	2.41	2.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.95	118.96	-0.008%	-0.101%	-4.916%	-3.552%	-0.40	2.71	2.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.19	119.20	-0.006%	-0.015%	-0.369%	-2.155%	-0.33	3.13	3.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.21	121.19	0.012%	-0.069%	-4.399%	-2.139%	-0.28	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.84	104.76	0.073%	-0.189%	-1.288%	1.960%	-0.01	5.15	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.92	125.89	0.022%	-0.013%	-1.825%	0.427%	0.19	5.63	5.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.37	123.36	0.011%	-0.061%	-2.585%	1.286%	0.47	6.51	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.07	141.95	0.086%	0.118%	-2.830%	0.591%	0.65	6.91	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.03	101.90	0.128%	0.203%	-4.445%		0.84	9.00	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.87	115.89	-0.018%	-0.214%	-6.247%	4.725%	1.22	11.64	11.50
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.74	107.10	-0.334%	-0.291%	-12.411%	9.377%	1.77	21.68	21.30