

Irish Stock Exchange Daily Bond Index Report

Thursday 8 December, 2016

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Bond Indices Performance

Index	Close Value 08-Dec-2016	Previous Close Value 07-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.94	118.28	-0.286%	-0.41%	-3.30%	-0.62%	17.94%	5.94	5.90	0.79
All Bond Index (Return)	200.84	201.39	-0.273%	-0.33%	-2.65%	2.54%	100.84%	5.94	5.90	0.79
Under 3 Bond Index (Clean)	89.66	89.70	-0.038%	-0.22%	-0.92%	-3.72%	-10.34%	1.98	1.99	0.00
Under 3 Bond Index (Return)	143.42	143.46	-0.025%	-0.12%	-0.09%	0.34%	43.42%	1.98	1.99	0.00
Under 5 Bond Index (Clean)	103.02	103.04	-0.015%	-0.17%	-1.02%	-2.83%	3.02%	2.54	2.54	-0.18
Under 5 Bond Index (Return)	168.93	168.94	-0.002%	-0.08%	-0.22%	1.07%	68.93%	2.54	2.54	-0.18
Under 10 Bond Index (Clean)	113.82	113.94	-0.111%	-0.20%	-2.09%	-1.44%	13.82%	4.40	4.39	0.32
Under 10 Bond Index (Return)	189.38	189.57	-0.099%	-0.12%	-1.41%	1.96%	89.38%	4.40	4.39	0.32
5 Plus Bond Index (Clean)	130.84	131.54	-0.532%	-0.62%	-5.33%	2.13%	30.84%	9.02	8.93	1.03
5 Plus Bond Index (Return)	225.31	226.47	-0.516%	-0.56%	-4.82%	4.55%	125.31%	9.02	8.93	1.03
10 Plus Bond Index (Clean)	138.04	139.94	-1.356%	-1.64%	-10.40%	4.77%	38.04%	15.45	15.20	1.60
10 Plus Bond Index (Return)	247.80	251.15	-1.333%	-1.57%	-9.97%	6.61%	147.80%	15.45	15.20	1.60

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	105.13	0.77	51	105.90	0.00	6,239	6,559	6607
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.27	0.63	51	109.89	0.00	9,109	9,952	10010
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.31	2.09	173	114.40	0.00	7,700	8,648	8808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.09	0.82	51	118.91	0.00	6,547	7,731	7785
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.36	2.89	234	119.25	0.00	11,269	13,113	13438
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.52	0.70	51	121.21	0.00	8,082	9,740	9797
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.35	0.59	268	104.94	0.00	5,714	5,962	5996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.05	2.81	263	125.86	0.00	5,570	6,853	7010
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.67	2.47	265	123.13	0.00	7,982	9,631	9828
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.60	4.00	270	141.60	0.00	11,390	15,673	16128
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.04	0.57	207	101.61	0.00	6,790	6,860	6899
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.52	1.36	207	114.88	0.00	8,882	10,083	10203
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.88	1.61	294	104.49	0.00	6,083	6,258	6356

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Bond Index Constituent

Clean Price Performance			Index Price 08-Dec-2016	Previous Index Price 07-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	105.13	105.17	-0.031%	-0.207%	-1.029%	-4.619%	4.71	0.85	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.27	109.31	-0.039%	-0.242%	-0.838%	-3.181%	-0.48	1.81	1.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.31	112.35	-0.036%	-0.191%	-0.802%	-2.538%	-0.45	2.40	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.09	118.14	-0.042%	-0.239%	-1.158%	-3.310%	-0.40	2.70	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	116.36	116.32	0.037%	-0.053%	-1.052%	-1.928%	-0.35	3.12	3.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.52	120.52	-0.004%	-0.153%	-1.229%	-1.893%	-0.29	3.60	3.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.35	104.26	0.091%	-0.113%	-1.344%	2.116%	-0.03	5.14	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.12	-0.057%	-0.130%	-2.486%	0.591%	0.20	5.62	5.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.67	120.91	-0.205%	-0.321%	-3.329%	1.294%	0.50	6.50	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.60	138.09	-0.355%	-0.309%	-3.933%	0.511%	0.69	6.90	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.04	101.47	-0.424%	-0.239%	-5.039%		0.89	8.99	8.91
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.52	114.51	-0.862%	-1.117%	-7.463%	4.030%	1.30	11.63	11.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.88	105.14	-2.143%	-2.468%	-14.714%	7.328%	1.87	21.58	21.19

Return Price Performance			Index Price 08-Dec-2016	Previous Index Price 07-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	105.90	105.92	-0.017%	-0.092%	-4.996%	-4.884%	4.71	0.85	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.89	109.92	-0.027%	-0.151%	-4.004%	-3.404%	-0.48	1.81	1.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.42	-0.024%	-0.104%	-0.067%	-2.724%	-0.45	2.40	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.91	118.95	-0.029%	-0.129%	-4.943%	-3.580%	-0.40	2.70	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	119.25	119.19	0.046%	0.031%	-0.323%	-2.110%	-0.35	3.12	3.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.21	121.21	0.007%	-0.062%	-4.392%	-2.132%	-0.29	3.60	3.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.94	104.84	0.093%	-0.096%	-1.197%	2.054%	-0.03	5.14	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.86	125.92	-0.047%	-0.060%	-1.871%	0.380%	0.20	5.62	5.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.13	123.37	-0.194%	-0.254%	-2.774%	1.090%	0.50	6.50	6.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.60	142.07	-0.334%	-0.217%	-3.154%	0.255%	0.69	6.90	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.61	102.03	-0.418%	-0.216%	-4.845%		0.89	8.99	8.91
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	115.87	-0.847%	-1.058%	-7.040%	3.839%	1.30	11.63	11.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.49	106.74	-2.105%	-2.390%	-14.255%	7.075%	1.87	21.58	21.19