

Irish Stock Exchange Daily Bond Index Report

Irish  Stock Exchange

Tuesday 13 December, 2016

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Bond Indices Performance

Index	Close Value 13-Dec-2016	Previous Close Value 12-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.73	117.18	0.469%	-0.59%	-3.48%	-0.81%	17.73%	5.93	5.88	0.81
All Bond Index (Return)	200.57	199.63	0.471%	-0.46%	-2.79%	2.40%	100.57%	5.93	5.88	0.81
Under 3 Bond Index (Clean)	89.68	89.66	0.023%	-0.21%	-0.90%	-3.70%	-10.32%	1.98	1.98	-0.04
Under 3 Bond Index (Return)	143.53	143.48	0.036%	-0.04%	-0.01%	0.42%	43.53%	1.98	1.98	-0.04
Under 5 Bond Index (Clean)	103.00	102.93	0.065%	-0.19%	-1.04%	-2.86%	3.00%	2.53	2.54	-0.18
Under 5 Bond Index (Return)	168.99	168.86	0.076%	-0.04%	-0.19%	1.10%	68.99%	2.53	2.54	-0.18
Under 10 Bond Index (Clean)	113.67	113.40	0.236%	-0.33%	-2.22%	-1.56%	13.67%	4.39	4.38	0.35
Under 10 Bond Index (Return)	189.23	188.77	0.243%	-0.20%	-1.49%	1.87%	89.23%	4.39	4.38	0.35
5 Plus Bond Index (Clean)	130.41	129.33	0.841%	-0.95%	-5.64%	1.80%	30.41%	9.01	8.91	1.07
5 Plus Bond Index (Return)	224.66	222.80	0.833%	-0.84%	-5.10%	4.25%	124.66%	9.01	8.91	1.07
10 Plus Bond Index (Clean)	137.34	134.73	1.935%	-2.14%	-10.86%	4.23%	37.34%	15.43	15.18	1.64
10 Plus Bond Index (Return)	246.62	241.98	1.914%	-2.04%	-10.40%	6.11%	146.62%	15.43	15.18	1.64

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	105.08	0.84	56	105.93	0.00	6,229	6,556	6609
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.28	0.69	56	109.97	0.00	9,109	9,954	10017
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.36	2.15	178	114.50	0.00	7,700	8,651	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.15	0.91	56	119.05	0.00	6,540	7,727	7786
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.26	2.95	239	119.21	0.00	11,269	13,101	13433
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.42	0.77	56	121.18	0.00	8,082	9,732	9794
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.05	0.60	273	104.64	0.00	5,714	5,945	5979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.83	2.86	268	125.70	0.00	5,570	6,841	7001
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.42	2.52	270	122.93	0.00	7,982	9,612	9812
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.20	4.07	275	141.27	0.00	11,390	15,627	16091
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.71	0.58	212	101.29	0.00	6,790	6,838	6878
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.99	1.39	212	114.39	0.00	8,882	10,036	10159
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.28	1.64	299	103.92	0.00	6,099	6,228	6327

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Bond Index Constituent

Clean Price Performance			Index Price 13-Dec-2016	Previous Index Price 12-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	105.08	105.09	-0.005%	-0.253%	-1.075%	-4.663%	4.68	0.84	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.28	109.28	0.005%	-0.228%	-0.824%	-3.168%	-0.50	1.80	1.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.36	112.32	0.031%	-0.151%	-0.762%	-2.499%	-0.49	2.39	2.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.15	118.07	0.064%	-0.193%	-1.112%	-3.265%	-0.43	2.69	2.70
IE0034074488	3407448	4.5 Treas Bnd 2020	116.26	116.13	0.110%	-0.142%	-1.139%	-2.014%	-0.33	3.11	3.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.42	120.24	0.143%	-0.236%	-1.311%	-1.974%	-0.28	3.59	3.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	103.81	0.226%	-0.405%	-1.633%	1.817%	0.03	5.13	5.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.83	122.42	0.337%	-0.304%	-2.656%	0.415%	0.22	5.61	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.42	119.89	0.437%	-0.525%	-3.527%	1.086%	0.52	6.49	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.20	136.50	0.508%	-0.601%	-4.214%	0.217%	0.73	6.89	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.71	100.06	0.647%	-0.563%	-5.348%		0.92	8.98	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.99	111.62	1.227%	-1.578%	-7.895%	3.545%	1.34	11.61	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.28	99.21	3.097%	-3.038%	-15.213%	6.699%	1.90	21.55	21.15

Return Price Performance			Index Price 13-Dec-2016	Previous Index Price 12-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	105.92	0.009%	-0.067%	-4.972%	-4.860%	4.68	0.84	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	109.95	0.015%	-0.082%	-3.938%	-3.338%	-0.50	1.80	1.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.45	0.041%	-0.011%	0.025%	-2.634%	-0.49	2.39	2.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.05	118.96	0.076%	-0.015%	-4.835%	-3.470%	-0.43	2.69	2.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.21	119.07	0.118%	-0.003%	-0.357%	-2.143%	-0.33	3.11	3.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.18	121.00	0.154%	-0.088%	-4.417%	-2.157%	-0.28	3.59	3.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	104.41	0.227%	-0.376%	-1.474%	1.768%	0.03	5.13	5.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.70	125.27	0.338%	-0.187%	-1.997%	0.252%	0.22	5.61	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.93	122.40	0.435%	-0.417%	-2.933%	0.925%	0.52	6.49	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.27	140.56	0.504%	-0.450%	-3.380%	0.021%	0.73	6.89	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.29	100.64	0.646%	-0.524%	-5.139%		0.92	8.98	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.39	113.01	1.218%	-1.486%	-7.443%	3.389%	1.34	11.61	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.92	100.84	3.051%	-2.928%	-14.727%	6.485%	1.90	21.55	21.15