

Irish Stock Exchange Daily Bond Index Report

Friday 16 December, 2016

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Bond Indices Performance

Index	Close Value 16-Dec-2016	Previous Close Value 15-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.13	117.92	0.178%	-0.25%	-3.15%	-0.46%	18.13%	5.94	5.90	0.75
All Bond Index (Return)	201.31	200.94	0.185%	-0.10%	-2.43%	2.78%	101.31%	5.94	5.90	0.75
Under 3 Bond Index (Clean)	89.69	89.66	0.029%	-0.19%	-0.89%	-3.69%	-10.31%	1.96	1.97	-0.09
Under 3 Bond Index (Return)	143.60	143.54	0.040%	0.00%	0.04%	0.47%	43.60%	1.96	1.97	-0.09
Under 5 Bond Index (Clean)	103.05	103.01	0.039%	-0.15%	-0.99%	-2.81%	3.05%	2.51	2.52	-0.23
Under 5 Bond Index (Return)	169.13	169.04	0.050%	0.04%	-0.11%	1.19%	69.13%	2.51	2.52	-0.23
Under 10 Bond Index (Clean)	113.88	113.77	0.099%	-0.15%	-2.04%	-1.38%	13.88%	4.38	4.37	0.29
Under 10 Bond Index (Return)	189.64	189.44	0.107%	0.01%	-1.28%	2.09%	89.64%	4.38	4.37	0.29
5 Plus Bond Index (Clean)	131.22	130.82	0.305%	-0.33%	-5.06%	2.43%	31.22%	9.03	8.94	1.00
5 Plus Bond Index (Return)	226.07	225.38	0.307%	-0.22%	-4.50%	4.91%	126.07%	9.03	8.94	1.00
10 Plus Bond Index (Clean)	139.15	138.23	0.666%	-0.85%	-9.68%	5.61%	39.15%	15.47	15.24	1.55
10 Plus Bond Index (Return)	249.87	248.23	0.663%	-0.75%	-9.22%	7.51%	149.87%	15.47	15.24	1.55

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	105.02	0.89	59	105.91	0.00	6,227	6,540	6595
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.29	0.73	59	110.02	0.00	9,104	9,949	10015
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.40	2.18	181	114.58	0.00	7,683	8,635	8803
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.21	0.95	59	119.16	0.00	6,540	7,731	7793
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.32	2.98	242	119.31	0.00	11,269	13,108	13444
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.61	0.81	59	121.41	0.00	8,082	9,747	9813
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.23	0.61	276	104.83	0.00	5,728	5,970	6005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.15	2.90	271	126.04	0.00	5,570	6,859	7020
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.88	2.54	273	123.42	0.00	7,994	9,663	9866
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.78	4.11	278	141.89	0.00	11,390	15,693	16162
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.21	0.59	215	101.80	0.00	6,790	6,872	6912
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.07	1.41	215	115.49	0.00	8,882	10,131	10257
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.24	1.66	302	105.89	0.00	6,099	6,357	6458

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Bond Index Constituent

Clean Price Performance			Index Price 16-Dec-2016	Previous Index Price 15-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	105.02	105.01	0.012%	-0.310%	-1.132%	-4.718%	4.60	0.83	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.29	109.27	0.023%	-0.219%	-0.815%	-3.159%	-0.54	1.79	1.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.40	112.36	0.033%	-0.116%	-0.727%	-2.465%	-0.53	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.21	118.15	0.047%	-0.142%	-1.061%	-3.216%	-0.48	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.32	116.28	0.039%	-0.088%	-1.086%	-1.961%	-0.37	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.61	120.52	0.072%	-0.079%	-1.156%	-1.819%	-0.34	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	104.11	0.114%	-0.231%	-1.461%	1.995%	-0.01	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	122.96	0.150%	-0.051%	-2.409%	0.670%	0.17	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.88	120.66	0.182%	-0.147%	-3.161%	1.471%	0.46	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.78	137.52	0.189%	-0.183%	-3.811%	0.639%	0.67	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.21	101.01	0.201%	-0.069%	-4.878%		0.87	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.07	113.62	0.400%	-0.638%	-7.014%	4.534%	1.25	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.24	103.11	1.093%	-1.185%	-13.593%	8.739%	1.81	21.61	21.23

Return Price Performance			Index Price 16-Dec-2016	Previous Index Price 15-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	105.91	105.88	0.026%	-0.081%	-4.985%	-4.873%	4.60	0.83	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.02	109.98	0.034%	-0.039%	-3.897%	-3.296%	-0.54	1.79	1.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	114.53	0.043%	0.055%	0.092%	-2.569%	-0.53	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.16	119.09	0.060%	0.076%	-4.747%	-3.381%	-0.48	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.31	119.25	0.049%	0.081%	-0.273%	-2.061%	-0.37	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.41	121.31	0.082%	0.102%	-4.235%	-1.971%	-0.34	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	104.71	0.116%	-0.196%	-1.296%	1.952%	-0.01	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.04	125.85	0.156%	0.086%	-1.729%	0.526%	0.17	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.42	123.19	0.186%	-0.023%	-2.549%	1.324%	0.46	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.89	141.61	0.194%	-0.011%	-2.954%	0.462%	0.67	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.80	101.59	0.203%	-0.026%	-4.663%		0.87	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.49	115.03	0.402%	-0.539%	-6.553%	4.384%	1.25	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.89	104.76	1.082%	-1.085%	-13.109%	8.506%	1.81	21.61	21.23