

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 December, 2016

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Bond Indices Performance

Index	Close Value 21-Dec-2016	Previous Close Value 20-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.59	118.50	0.073%	0.14%	-2.77%	-0.08%	18.59%	5.96	5.92	0.69
All Bond Index (Return)	202.17	202.01	0.081%	0.33%	-2.01%	3.22%	102.17%	5.96	5.92	0.69
Under 3 Bond Index (Clean)	89.68	89.70	-0.023%	-0.21%	-0.90%	-3.70%	-10.33%	1.95	1.96	-0.11
Under 3 Bond Index (Return)	143.67	143.68	-0.010%	0.05%	0.09%	0.52%	43.67%	1.95	1.96	-0.11
Under 5 Bond Index (Clean)	103.11	103.12	-0.013%	-0.09%	-0.94%	-2.75%	3.11%	2.51	2.52	-0.27
Under 5 Bond Index (Return)	169.32	169.32	-0.001%	0.15%	0.01%	1.30%	69.32%	2.51	2.52	-0.27
Under 10 Bond Index (Clean)	114.13	114.09	0.034%	0.07%	-1.82%	-1.16%	14.13%	4.38	4.37	0.24
Under 10 Bond Index (Return)	190.14	190.06	0.044%	0.27%	-1.02%	2.36%	90.14%	4.38	4.37	0.24
5 Plus Bond Index (Clean)	132.12	131.92	0.149%	0.35%	-4.41%	3.13%	32.12%	9.06	8.97	0.93
5 Plus Bond Index (Return)	227.66	227.32	0.154%	0.48%	-3.82%	5.64%	127.66%	9.06	8.97	0.93
10 Plus Bond Index (Clean)	141.12	140.69	0.304%	0.55%	-8.41%	7.10%	41.12%	15.54	15.31	1.46
10 Plus Bond Index (Return)	253.42	252.65	0.306%	0.66%	-7.93%	9.03%	153.42%	15.54	15.31	1.46

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	104.98	0.96	64	105.95	0.00	6,227	6,537	6598
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.24	0.79	64	110.02	0.00	9,104	9,944	10016
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.38	2.24	186	114.62	0.00	7,683	8,634	8806
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.27	1.04	64	119.31	0.00	6,540	7,735	7803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.46	3.05	247	119.50	0.00	11,269	13,123	13466
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.88	0.88	64	121.76	0.00	8,082	9,770	9840
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.62	281	105.17	0.00	5,728	5,988	6024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.54	2.95	276	126.48	0.00	5,570	6,880	7045
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.31	2.59	278	123.90	0.00	7,994	9,697	9904
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.38	4.19	283	142.57	0.00	11,390	15,762	16239
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.86	0.60	220	102.46	0.00	6,790	6,916	6957
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.10	1.45	220	116.55	0.00	8,882	10,222	10351
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.56	1.68	307	108.24	0.00	6,099	6,499	6601

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Bond Index Constituent

Clean Price Performance			Index Price 21-Dec-2016	Previous Index Price 20-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	104.98	104.99	-0.005%	-0.348%	-1.169%	-4.754%	4.56	0.82	0.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.24	109.27	-0.032%	-0.269%	-0.865%	-3.208%	-0.54	1.78	1.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.38	112.41	-0.031%	-0.133%	-0.745%	-2.482%	-0.53	2.37	2.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.27	118.29	-0.019%	-0.087%	-1.007%	-3.163%	-0.52	2.67	2.68
IE0034074488	3407448	4.5 Treas Bnd 2020	116.46	116.47	-0.015%	0.026%	-0.974%	-1.850%	-0.42	3.09	3.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.88	120.85	0.029%	0.149%	-0.930%	-1.596%	-0.41	3.57	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.48	0.064%	0.078%	-1.155%	2.311%	-0.07	5.11	5.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	123.47	0.054%	0.265%	-2.100%	0.989%	0.11	5.59	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.31	121.23	0.064%	0.211%	-2.814%	1.834%	0.41	6.47	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.38	138.22	0.112%	0.254%	-3.390%	1.080%	0.60	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.86	101.71	0.146%	0.571%	-4.269%		0.79	8.96	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.10	114.87	0.203%	0.255%	-6.179%	5.474%	1.18	11.61	11.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.56	106.07	0.465%	1.017%	-11.667%	11.162%	1.71	21.69	21.33

Return Price Performance			Index Price 21-Dec-2016	Previous Index Price 20-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	105.95	105.94	0.009%	-0.048%	-4.954%	-4.842%	4.56	0.82	0.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.02	110.05	-0.021%	-0.033%	-3.891%	-3.290%	-0.54	1.78	1.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.62	114.64	-0.020%	0.090%	0.127%	-2.535%	-0.53	2.37	2.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.31	119.31	-0.004%	0.199%	-4.631%	-3.263%	-0.52	2.67	2.68
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.51	-0.005%	0.242%	-0.112%	-1.903%	-0.42	3.09	3.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.76	121.71	0.040%	0.386%	-3.963%	-1.693%	-0.41	3.57	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.17	105.10	0.066%	0.122%	-0.981%	2.277%	-0.07	5.11	5.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.48	126.41	0.062%	0.438%	-1.383%	0.880%	0.11	5.59	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.90	123.81	0.071%	0.365%	-2.170%	1.718%	0.41	6.47	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.57	142.40	0.119%	0.467%	-2.491%	0.942%	0.60	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.46	102.31	0.148%	0.625%	-4.043%		0.79	8.96	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	116.31	0.206%	0.372%	-5.696%	5.340%	1.18	11.61	11.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.24	107.74	0.462%	1.110%	-11.180%	10.914%	1.71	21.69	21.33