

Irish Stock Exchange Daily Bond Index Report

Friday 23 December, 2016

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Bond Indices Performance

Index	Close Value 23-Dec-2016	Previous Close Value 22-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.60	118.43	0.140%	0.14%	-2.77%	-0.07%	18.60%	5.95	5.91	0.64
All Bond Index (Return)	202.21	201.92	0.147%	0.35%	-1.99%	3.24%	102.21%	5.95	5.91	0.64
Under 3 Bond Index (Clean)	89.64	89.64	-0.002%	-0.25%	-0.94%	-3.74%	-10.36%	1.94	1.95	-0.54
Under 3 Bond Index (Return)	143.65	143.63	0.010%	0.04%	0.07%	0.50%	43.65%	1.94	1.95	-0.54
Under 5 Bond Index (Clean)	103.08	103.08	0.003%	-0.12%	-0.96%	-2.78%	3.08%	2.49	2.51	-0.48
Under 5 Bond Index (Return)	169.31	169.29	0.014%	0.15%	0.00%	1.30%	69.31%	2.49	2.51	-0.48
Under 10 Bond Index (Clean)	114.13	114.04	0.082%	0.07%	-1.82%	-1.16%	14.13%	4.37	4.36	0.16
Under 10 Bond Index (Return)	190.18	190.01	0.089%	0.29%	-1.00%	2.38%	90.18%	4.37	4.36	0.16
5 Plus Bond Index (Clean)	132.16	131.82	0.264%	0.38%	-4.38%	3.16%	32.16%	9.04	8.96	0.92
5 Plus Bond Index (Return)	227.77	227.17	0.265%	0.53%	-3.78%	5.69%	127.77%	9.04	8.96	0.92
10 Plus Bond Index (Clean)	141.15	140.45	0.499%	0.58%	-8.39%	7.13%	41.15%	15.52	15.30	1.46
10 Plus Bond Index (Return)	253.51	252.26	0.497%	0.70%	-7.90%	9.07%	153.51%	15.52	15.30	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	104.90	1.00	66	105.89	0.00	6,227	6,532	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.19	0.81	66	110.00	0.00	9,104	9,940	10014
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.36	2.27	188	114.62	0.00	7,683	8,633	8807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.23	1.07	66	119.30	0.00	6,540	7,732	7802
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.46	3.07	249	119.53	0.00	11,269	13,124	13470
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.85	0.90	66	121.75	0.00	8,082	9,767	9840
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.62	0.62	283	105.24	0.00	5,728	5,993	6028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.49	2.97	278	126.46	0.00	5,570	6,878	7043
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.32	2.61	280	123.93	0.00	7,994	9,698	9907
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.43	4.22	285	142.65	0.00	11,390	15,768	16248
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.97	0.61	222	102.58	0.00	6,790	6,924	6965
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.13	1.46	222	116.59	0.00	8,882	10,225	10355
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.59	1.69	309	108.28	0.00	6,099	6,501	6604

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Bond Index Constituent

Clean Price Performance			Index Price 23-Dec-2016	Previous Index Price 22-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	104.90	104.91	-0.011%	-0.429%	-1.249%	-4.831%	-0.55	0.81	0.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.19	109.20	-0.014%	-0.312%	-0.908%	-3.249%	-0.55	1.76	1.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.36	112.34	0.013%	-0.148%	-0.760%	-2.497%	-0.55	2.36	2.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.23	118.23	0.004%	-0.121%	-1.040%	-3.196%	-0.53	2.66	2.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.46	116.45	0.011%	0.033%	-0.967%	-1.843%	-0.44	3.08	3.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.85	120.84	0.010%	0.124%	-0.955%	-1.620%	-0.42	3.56	3.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	104.55	0.075%	0.148%	-1.086%	2.383%	-0.09	5.10	5.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.49	123.38	0.091%	0.229%	-2.136%	0.952%	0.11	5.58	5.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.32	121.14	0.149%	0.221%	-2.804%	1.844%	0.40	6.46	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.43	138.14	0.214%	0.294%	-3.351%	1.120%	0.59	6.86	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.97	101.65	0.310%	0.679%	-4.165%		0.78	8.95	8.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.13	114.73	0.347%	0.281%	-6.154%	5.501%	1.17	11.60	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.59	105.80	0.739%	1.043%	-11.645%	11.191%	1.70	21.68	21.31

Return Price Performance			Index Price 23-Dec-2016	Previous Index Price 22-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	105.89	105.89	0.003%	-0.100%	-5.003%	-4.891%	-0.55	0.81	0.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	110.00	-0.003%	-0.054%	-3.911%	-3.310%	-0.55	1.76	1.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.62	114.60	0.024%	0.096%	0.133%	-2.529%	-0.55	2.36	2.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.30	119.28	0.018%	0.192%	-4.637%	-3.269%	-0.53	2.66	2.67
IE0034074488	3407448	4.5 Treas Bnd 2020	119.53	119.51	0.020%	0.269%	-0.085%	-1.877%	-0.44	3.08	3.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.75	121.73	0.021%	0.383%	-3.966%	-1.696%	-0.42	3.56	3.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.24	105.16	0.076%	0.195%	-0.909%	2.352%	-0.09	5.10	5.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.46	126.34	0.097%	0.418%	-1.402%	0.861%	0.11	5.58	5.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.93	123.74	0.153%	0.390%	-2.146%	1.743%	0.40	6.46	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.65	142.34	0.218%	0.526%	-2.434%	1.001%	0.59	6.86	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.58	102.26	0.311%	0.738%	-3.935%		0.78	8.95	8.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.59	116.18	0.348%	0.408%	-5.662%	5.378%	1.17	11.60	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.28	107.49	0.732%	1.145%	-11.149%	10.953%	1.70	21.68	21.31