

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 December, 2016

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Bond Indices Performance

Index	Close Value 28-Dec-2016	Previous Close Value 23-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	118.60	0.000%	0.14%	-2.77%	-0.07%	18.60%	5.95	5.91	0.64
All Bond Index (Return)	202.30	202.21	0.045%	0.40%	-1.95%	3.29%	102.30%	5.95	5.91	0.64
Under 3 Bond Index (Clean)	89.64	89.64	0.000%	-0.25%	-0.94%	-3.74%	-10.36%	1.94	1.95	-0.54
Under 3 Bond Index (Return)	143.73	143.65	0.061%	0.10%	0.13%	0.56%	43.73%	1.94	1.95	-0.54
Under 5 Bond Index (Clean)	103.08	103.08	0.000%	-0.12%	-0.96%	-2.78%	3.08%	2.49	2.51	-0.48
Under 5 Bond Index (Return)	169.41	169.31	0.058%	0.21%	0.06%	1.36%	69.41%	2.49	2.51	-0.48
Under 10 Bond Index (Clean)	114.13	114.13	0.000%	0.07%	-1.82%	-1.16%	14.13%	4.37	4.36	0.16
Under 10 Bond Index (Return)	190.27	190.18	0.048%	0.34%	-0.95%	2.43%	90.27%	4.37	4.36	0.16
5 Plus Bond Index (Clean)	132.16	132.16	0.000%	0.38%	-4.38%	3.16%	32.16%	9.04	8.96	0.92
5 Plus Bond Index (Return)	227.85	227.77	0.034%	0.56%	-3.75%	5.73%	127.85%	9.04	8.96	0.92
10 Plus Bond Index (Clean)	141.15	141.15	0.000%	0.58%	-8.39%	7.13%	41.15%	15.52	15.30	1.46
10 Plus Bond Index (Return)	253.58	253.51	0.027%	0.72%	-7.87%	9.10%	153.58%	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	1.07	71	105.97	0.00	6,227	6,532	6599
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.19	0.88	71	110.06	0.00	9,104	9,940	10020
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.36	2.33	193	114.68	0.00	7,683	8,633	8811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.23	1.15	71	119.38	0.00	6,540	7,732	7808
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.46	3.13	254	119.59	0.00	11,269	13,124	13477
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.85	0.97	71	121.82	0.00	8,082	9,767	9846
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.62	0.63	288	105.25	0.00	5,728	5,993	6029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.49	3.02	283	126.51	0.00	5,570	6,878	7046
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.32	2.66	285	123.98	0.00	7,994	9,698	9910
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.43	4.29	290	142.72	0.00	11,390	15,768	16257
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.97	0.62	227	102.59	0.00	6,790	6,924	6966
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.13	1.49	227	116.62	0.00	8,882	10,225	10358
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.59	1.72	314	108.31	0.00	6,099	6,501	6605

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Bond Index Constituent

Clean Price Performance			Index Price 28-Dec-2016	Previous Index Price 23-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	104.90	0.000%	-0.429%	-1.249%	-4.831%	-0.55	0.81	0.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.19	109.19	0.000%	-0.312%	-0.908%	-3.249%	-0.55	1.76	1.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.36	112.36	0.000%	-0.148%	-0.760%	-2.497%	-0.55	2.36	2.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.23	118.23	0.000%	-0.121%	-1.040%	-3.196%	-0.53	2.66	2.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.46	116.46	0.000%	0.033%	-0.967%	-1.843%	-0.44	3.08	3.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.85	120.85	0.000%	0.124%	-0.955%	-1.620%	-0.42	3.56	3.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	104.62	0.000%	0.148%	-1.086%	2.383%	-0.09	5.10	5.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.49	123.49	0.000%	0.229%	-2.136%	0.952%	0.11	5.58	5.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.32	121.32	0.000%	0.221%	-2.804%	1.844%	0.40	6.46	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.43	138.43	0.000%	0.294%	-3.351%	1.120%	0.59	6.86	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.97	101.97	0.000%	0.679%	-4.165%		0.78	8.95	8.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.13	115.13	0.000%	0.281%	-6.154%	5.501%	1.17	11.60	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.59	106.59	0.000%	1.043%	-11.645%	11.191%	1.70	21.68	21.31

Return Price Performance			Index Price 28-Dec-2016	Previous Index Price 23-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	105.97	105.89	0.071%	-0.029%	-4.936%	-4.824%	-0.55	0.81	0.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.06	110.00	0.056%	0.003%	-3.857%	-3.256%	-0.55	1.76	1.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.68	114.62	0.052%	0.148%	0.185%	-2.478%	-0.55	2.36	2.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.38	119.30	0.068%	0.260%	-4.572%	-3.204%	-0.53	2.66	2.67
IE0034074488	3407448	4.5 Treas Bnd 2020	119.59	119.53	0.052%	0.321%	-0.033%	-1.826%	-0.44	3.08	3.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.82	121.75	0.057%	0.440%	-3.911%	-1.640%	-0.42	3.56	3.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.25	105.24	0.010%	0.206%	-0.898%	2.362%	-0.09	5.10	5.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.51	126.46	0.043%	0.461%	-1.360%	0.904%	0.11	5.58	5.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.98	123.93	0.038%	0.428%	-2.109%	1.782%	0.40	6.46	6.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.72	142.65	0.052%	0.578%	-2.383%	1.054%	0.59	6.86	6.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.59	102.58	0.013%	0.750%	-3.923%		0.78	8.95	8.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.62	116.59	0.028%	0.437%	-5.636%	5.408%	1.17	11.60	11.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.31	108.28	0.026%	1.171%	-11.126%	10.982%	1.70	21.68	21.31