

Irish Stock Exchange Daily Bond Index Report

Friday 30 December, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 30-Dec-2016	Previous Close Value 29-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.82	119.00	-0.151%	0.33%	-2.59%	0.11%	18.82%	5.95	5.91	0.61
All Bond Index (Return)	202.71	203.00	-0.139%	0.60%	-1.75%	3.50%	102.71%	5.95	5.91	0.61
Under 3 Bond Index (Clean)	89.60	89.64	-0.048%	-0.29%	-0.99%	-3.78%	-10.40%	1.92	1.94	-0.57
Under 3 Bond Index (Return)	143.71	143.76	-0.035%	0.08%	0.11%	0.54%	43.71%	1.92	1.94	-0.57
Under 5 Bond Index (Clean)	103.06	103.12	-0.061%	-0.14%	-0.98%	-2.80%	3.06%	2.48	2.49	-0.51
Under 5 Bond Index (Return)	169.42	169.50	-0.048%	0.21%	0.07%	1.36%	69.42%	2.48	2.49	-0.51
Under 10 Bond Index (Clean)	114.28	114.37	-0.077%	0.20%	-1.69%	-1.03%	14.28%	4.36	4.35	0.12
Under 10 Bond Index (Return)	190.55	190.68	-0.066%	0.49%	-0.80%	2.58%	90.55%	4.36	4.35	0.12
5 Plus Bond Index (Clean)	132.66	132.96	-0.232%	0.75%	-4.02%	3.55%	32.66%	9.04	8.96	0.88
5 Plus Bond Index (Return)	228.71	229.22	-0.221%	0.95%	-3.38%	6.13%	128.71%	9.04	8.96	0.88
10 Plus Bond Index (Clean)	141.90	142.75	-0.595%	1.11%	-7.90%	7.70%	41.90%	15.54	15.32	1.43
10 Plus Bond Index (Return)	254.93	256.42	-0.581%	1.26%	-7.38%	9.68%	154.93%	15.54	15.32	1.43

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	104.84	1.10	73	105.94	0.00	6,227	6,529	6597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.15	0.90	73	110.05	0.00	9,104	9,936	10018
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.33	2.35	195	114.68	0.00	7,683	8,630	8811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.18	1.18	73	119.36	0.00	6,540	7,729	7806
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.44	3.16	256	119.59	0.00	11,269	13,121	13476
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.93	1.00	73	121.93	0.00	8,082	9,774	9854
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.91	0.64	290	105.54	0.00	5,728	6,009	6045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.82	3.05	285	126.86	0.00	5,570	6,896	7065
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.74	2.67	287	124.41	0.00	7,994	9,732	9945
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.84	4.32	292	143.16	0.00	11,390	15,815	16307
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.38	0.63	229	103.01	0.00	6,790	6,952	6994
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.45	1.51	229	116.96	0.00	8,882	10,254	10388
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.57	1.73	316	109.30	0.00	6,099	6,560	6666

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Bond Index Constituent

Clean Price Performance			Index Price 30-Dec-2016	Previous Index Price 29-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	104.84	104.85	-0.008%	-0.484%	-1.304%	-4.884%	-0.60	0.79	0.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.15	109.19	-0.037%	-0.352%	-0.947%	-3.287%	-0.57	1.75	1.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.33	112.40	-0.062%	-0.178%	-0.789%	-2.525%	-0.57	2.34	2.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.18	118.27	-0.079%	-0.167%	-1.086%	-3.241%	-0.55	2.64	2.65
IE0034074488	3407448	4.5 Treas Bnd 2020	116.44	116.52	-0.071%	0.009%	-0.991%	-1.867%	-0.45	3.06	3.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.93	121.04	-0.091%	0.191%	-0.889%	-1.555%	-0.46	3.54	3.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.91	104.95	-0.041%	0.418%	-0.820%	2.659%	-0.14	5.08	5.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.82	123.95	-0.105%	0.493%	-1.878%	1.218%	0.06	5.56	5.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.74	121.85	-0.092%	0.566%	-2.469%	2.195%	0.34	6.44	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.84	139.00	-0.115%	0.591%	-3.065%	1.419%	0.54	6.85	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.38	102.49	-0.102%	1.089%	-3.775%		0.74	8.93	8.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.45	116.00	-0.472%	0.562%	-5.892%	5.796%	1.15	11.58	11.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.57	108.42	-0.786%	1.975%	-10.830%	12.216%	1.66	21.70	21.34

Return Price Performance			Index Price 30-Dec-2016	Previous Index Price 29-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	105.94	105.93	0.008%	-0.055%	-4.960%	-4.848%	-0.60	0.79	0.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.05	110.07	-0.025%	-0.014%	-3.872%	-3.272%	-0.57	1.75	1.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.68	114.73	-0.051%	0.141%	0.178%	-2.485%	-0.57	2.34	2.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.36	119.43	-0.064%	0.241%	-4.591%	-3.222%	-0.55	2.64	2.65
IE0034074488	3407448	4.5 Treas Bnd 2020	119.59	119.66	-0.058%	0.319%	-0.036%	-1.828%	-0.45	3.06	3.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.93	122.03	-0.079%	0.528%	-3.827%	-1.553%	-0.46	3.54	3.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	105.58	-0.038%	0.479%	-0.628%	2.641%	-0.14	5.08	5.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.86	126.98	-0.095%	0.736%	-1.090%	1.180%	0.06	5.56	5.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.41	124.51	-0.083%	0.781%	-1.765%	2.139%	0.34	6.44	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.16	143.31	-0.101%	0.888%	-2.082%	1.365%	0.54	6.85	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.01	103.11	-0.099%	1.164%	-3.529%		0.74	8.93	8.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.96	117.50	-0.460%	0.726%	-5.364%	5.711%	1.15	11.58	11.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.30	110.15	-0.769%	2.099%	-10.311%	11.999%	1.66	21.70	21.34