

# Irish Stock Exchange Daily Bond Index Report

Thursday 1 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 01-Dec-2016	Previous Close Value 30-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.99	118.43	-0.372%	-0.37%	-3.27%	-0.59%	17.99%	5.97	5.93	0.79
All Bond Index (Return)	200.79	201.51	-0.357%	-0.36%	-2.68%	2.51%	100.79%	5.97	5.93	0.79
Under 3 Bond Index (Clean)	89.81	89.86	-0.057%	-0.06%	-0.75%	-3.56%	-10.19%	2.00	2.01	-0.03
Under 3 Bond Index (Return)	143.53	143.59	-0.044%	-0.04%	-0.01%	0.42%	43.53%	2.00	2.01	-0.03
Under 5 Bond Index (Clean)	103.11	103.20	-0.081%	-0.08%	-0.93%	-2.74%	3.11%	2.55	2.56	-0.17
Under 5 Bond Index (Return)	168.94	169.06	-0.069%	-0.07%	-0.22%	1.08%	68.94%	2.55	2.56	-0.17
Under 10 Bond Index (Clean)	113.76	114.05	-0.251%	-0.25%	-2.14%	-1.48%	13.76%	4.42	4.41	0.35
Under 10 Bond Index (Return)	189.17	189.62	-0.237%	-0.24%	-1.52%	1.84%	89.17%	4.42	4.41	0.35
5 Plus Bond Index (Clean)	130.83	131.66	-0.633%	-0.63%	-5.35%	2.12%	30.83%	9.06	8.97	1.04
5 Plus Bond Index (Return)	225.17	226.57	-0.616%	-0.62%	-4.88%	4.49%	125.17%	9.06	8.97	1.04
10 Plus Bond Index (Clean)	138.79	140.34	-1.104%	-1.10%	-9.92%	5.34%	38.79%	15.49	15.25	1.57
10 Plus Bond Index (Return)	249.03	251.76	-1.085%	-1.08%	-9.53%	7.14%	149.03%	15.49	15.25	1.57

## 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	105.29	0.66	44	105.96	0.00	6,239	6,569	6611
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.47	0.54	44	110.01	0.00	9,119	9,982	10032
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.48	2.00	166	114.48	0.00	7,700	8,661	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.29	0.71	44	119.00	0.00	6,547	7,744	7790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.29	2.80	227	119.09	0.00	11,269	13,104	13420
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.56	0.60	44	121.16	0.00	8,082	9,743	9792
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.20	0.57	261	104.77	0.00	5,714	5,953	5986
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.77	2.74	256	125.50	0.00	5,570	6,837	6990
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.46	2.40	258	122.86	0.00	7,982	9,615	9806
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.36	3.89	263	141.25	0.00	11,390	15,646	16089
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.64	0.55	200	101.19	0.00	6,780	6,823	6861
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.91	1.32	200	115.22	0.00	8,882	10,117	10234
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.78	1.57	287	105.35	0.00	6,083	6,312	6408



# Irish Stock Exchange Daily Bond Index Report

Thursday 1 December, 2016

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

## Bond Index Constituent

Clean Price Performance			Index Price 01-Dec-2016	Previous Index Price 30-Nov-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.29	105.35	-0.055%	-0.055%	-0.878%	-4.474%	4.69	0.87	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.47	109.53	-0.055%	-0.055%	-0.652%	-2.999%	-0.53	1.83	1.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.48	112.53	-0.044%	-0.044%	-0.656%	-2.395%	-0.48	2.42	2.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.37	-0.074%	-0.074%	-0.994%	-3.151%	-0.42	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	116.29	116.43	-0.116%	-0.116%	-1.114%	-1.989%	-0.31	3.14	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.56	120.70	-0.120%	-0.120%	-1.197%	-1.860%	-0.28	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.47	-0.261%	-0.261%	-1.491%	1.964%	0.00	5.16	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.77	123.21	-0.360%	-0.360%	-2.710%	0.360%	0.25	5.64	5.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.46	121.05	-0.494%	-0.494%	-3.497%	1.118%	0.53	6.52	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.36	138.03	-0.483%	-0.483%	-4.100%	0.336%	0.73	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.64	101.28	-0.632%	-0.632%	-5.414%		0.93	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.91	114.81	-0.781%	-0.781%	-7.149%	4.383%	1.27	11.65	11.50
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.78	105.49	-1.618%	-1.618%	-13.971%	8.262%	1.83	21.64	21.25

Return Price Performance			Index Price 01-Dec-2016	Previous Index Price 30-Nov-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.96	106.00	-0.041%	-0.041%	-4.947%	-4.835%	4.69	0.87	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.01	110.06	-0.044%	-0.044%	-3.901%	-3.301%	-0.53	1.83	1.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.51	-0.033%	-0.033%	0.003%	-2.655%	-0.48	2.42	2.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.00	119.07	-0.060%	-0.060%	-4.878%	-3.513%	-0.42	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	119.09	119.21	-0.102%	-0.102%	-0.456%	-2.240%	-0.31	3.14	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.16	121.29	-0.108%	-0.108%	-4.436%	-2.177%	-0.28	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.77	105.04	-0.258%	-0.258%	-1.357%	1.889%	0.00	5.16	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.50	125.93	-0.344%	-0.344%	-2.150%	0.095%	0.25	5.64	5.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.86	123.45	-0.477%	-0.477%	-2.991%	0.864%	0.53	6.52	6.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.25	141.90	-0.459%	-0.459%	-3.390%	0.011%	0.73	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.19	101.83	-0.626%	-0.626%	-5.235%		0.93	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.22	116.11	-0.766%	-0.766%	-6.766%	4.145%	1.27	11.65	11.50
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.35	107.05	-1.589%	-1.589%	-13.551%	7.954%	1.83	21.64	21.25