

Irish Stock Exchange Daily Bond Index Report



Friday 2 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	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 02-Dec-2016	Close Value 01-Dec-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.35	117.99	0.309%	-0.06%	-2.97%	-0.28%	18.35%	5.99	5.95	0.74
All Bond Index (Return)	201.32	200.79	0.267%	-0.09%	-2.42%	2.79%	101.32%	5.99	5.95	0.74
Under 3 Bond Index (Clean)	89.79	89.81	-0.020%	-0.08%	-0.77%	-3.58%	-10.21%	2.00	2.01	-0.03
Under 3 Bond Index (Return)	143.52	143.53	-0.008%	-0.05%	-0.02%	0.41%	43.52%	2.00	2.01	-0.03
Under 5 Bond Index (Clean)	103.11	103.11	0.000%	-0.08%	-0.93%	-2.74%	3.11%	2.55	2.56	-0.18
Under 5 Bond Index (Return)	168.96	168.94	0.011%	-0.06%	-0.20%	1.09%	68.96%	2.55	2.56	-0.18
Under 10 Bond Index (Clean)	113.97	113.76	0.186%	-0.06%	-1.96%	-1.30%	13.97%	4.42	4.41	0.31
Under 10 Bond Index (Return)	189.49	189.17	0.168%	-0.07%	-1.36%	2.01%	89.49%	4.42	4.41	0.31
5 Plus Bond Index (Clean)	131.60	130.83	0.589%	-0.05%	-4.79%	2.72%	31.60%	9.08	9.00	0.98
5 Plus Bond Index (Return)	226.30	225.17	0.499%	-0.12%	-4.40%	5.01%	126.30%	9.08	9.00	0.98
10 Plus Bond Index (Clean)	140.26	138.79	1.056%	-0.06%	-8.97%	6.45%	40.26%	15.54	15.31	1.50
10 Plus Bond Index (Return)	251.21	249.03	0.874%	-0.22%	-8.73%	8.08%	151.21%	15.54	15.31	1.50

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	105.27	0.68	45	105.94	0.00	6,239	6,568	6610
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.42	0.56	45	109.97	0.00	9,119	9,977	10028
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.48	2.01	167	114.49	0.00	7,700	8,661	8816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.28	0.73	45	119.01	0.00	6,547	7,743	7791
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.33	2.81	228	119.14	0.00	11,269	13,109	13426
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.58	0.62	45	121.20	0.00	8,082	9,746	9795
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.30	0.57	262	104.88	0.00	5,714	5,960	5992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.08	2.75	257	125.83	0.00	5,570	6,855	7008
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.97	2.41	259	123.32	0.00	7,982	9,656	9843
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.02	3.91	264	141.82	0.00	11,390	15,721	16153
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.34	0.55	201	101.78	0.00	6,780	6,871	6900
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.69	1.32	201	115.86	0.00	8,882	10,186	10290
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.49	1.58	288	106.82	0.00	6,083	6,416	6497

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Dec-2016	Previous Index Price 01-Dec-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.27	105.29	-0.026%	-0.081%	-0.904%	-4.498%	4.70	0.87	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.42	109.47	-0.048%	-0.103%	-0.700%	-3.046%	-0.51	1.83	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.48	112.48	0.000%	-0.044%	-0.656%	-2.395%	-0.49	2.42	2.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.28	118.29	-0.002%	-0.076%	-0.996%	-3.152%	-0.43	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	116.29	0.033%	-0.083%	-1.082%	-1.957%	-0.32	3.14	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.58	120.56	0.023%	-0.097%	-1.174%	-1.837%	-0.29	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.20	0.104%	-0.158%	-1.389%	2.070%	-0.02	5.16	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.08	122.77	0.259%	-0.101%	-2.458%	0.620%	0.20	5.64	5.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.97	120.46	0.428%	-0.069%	-3.084%	1.550%	0.46	6.52	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.02	137.36	0.480%	-0.005%	-3.640%	0.818%	0.66	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	100.64	0.696%	0.059%	-4.756%		0.85	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.69	113.91	0.687%	-0.100%	-6.511%	5.100%	1.21	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.49	103.78	1.650%	0.005%	-12.552%	10.048%	1.75	21.70	21.32

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Dec-2016	Previous Index Price 01-Dec-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.94	105.96	-0.011%	-0.052%	-4.957%	-4.846%	4.70	0.87	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	110.01	-0.036%	-0.080%	-3.936%	-3.336%	-0.51	1.83	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.48	0.010%	-0.023%	0.014%	-2.645%	-0.49	2.42	2.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.01	119.00	0.012%	-0.049%	-4.867%	-3.502%	-0.43	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	119.14	119.09	0.042%	-0.060%	-0.414%	-2.199%	-0.32	3.14	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	121.16	0.034%	-0.074%	-4.404%	-2.144%	-0.29	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.88	104.77	0.105%	-0.153%	-1.253%	1.996%	-0.02	5.16	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.83	125.50	0.262%	-0.083%	-1.894%	0.357%	0.20	5.64	5.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.32	122.86	0.374%	-0.104%	-2.628%	1.242%	0.46	6.52	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.82	141.25	0.400%	-0.061%	-3.003%	0.411%	0.66	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.78	101.19	0.581%	-0.048%	-4.684%		0.85	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.86	115.22	0.550%	-0.220%	-6.253%	4.718%	1.21	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.82	105.35	1.391%	-0.220%	-12.349%	9.455%	1.75	21.70	21.32