

Irish Stock Exchange Daily Bond Index Report

Monday 19 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 19-Dec-2016	Previous Close Value 16-Dec-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.46	118.13	0.276%	0.03%	-2.88%	-0.19%	18.46%	5.95	5.92	0.71
All Bond Index (Return)	201.91	201.31	0.299%	0.20%	-2.14%	3.09%	101.91%	5.95	5.92	0.71
Under 3 Bond Index (Clean)	89.70	89.69	0.014%	-0.18%	-0.88%	-3.68%	-10.30%	1.96	1.97	-0.11
Under 3 Bond Index (Return)	143.67	143.60	0.051%	0.06%	0.09%	0.52%	43.67%	1.96	1.97	-0.11
Under 5 Bond Index (Clean)	103.12	103.05	0.076%	-0.07%	-0.92%	-2.74%	3.12%	2.51	2.52	-0.27
Under 5 Bond Index (Return)	169.31	169.13	0.109%	0.15%	0.00%	1.30%	69.31%	2.51	2.52	-0.27
Under 10 Bond Index (Clean)	114.10	113.88	0.189%	0.04%	-1.85%	-1.19%	14.10%	4.39	4.38	0.25
Under 10 Bond Index (Return)	190.05	189.64	0.215%	0.23%	-1.07%	2.31%	90.05%	4.39	4.38	0.25
5 Plus Bond Index (Clean)	131.82	131.22	0.457%	0.12%	-4.63%	2.90%	31.82%	9.04	8.96	0.95
5 Plus Bond Index (Return)	227.13	226.07	0.469%	0.25%	-4.05%	5.40%	127.13%	9.04	8.96	0.95
10 Plus Bond Index (Clean)	140.27	139.15	0.807%	-0.05%	-8.96%	6.46%	40.27%	15.51	15.28	1.50
10 Plus Bond Index (Return)	251.90	249.87	0.812%	0.06%	-8.48%	8.38%	151.90%	15.51	15.28	1.50

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	105.01	0.93	62	105.94	0.00	6,227	6,539	6597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.30	0.76	62	110.06	0.00	9,104	9,950	10019
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.41	2.22	184	114.62	0.00	7,683	8,636	8807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.28	1.00	62	119.28	0.00	6,540	7,735	7801
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.50	3.02	245	119.52	0.00	11,269	13,128	13469
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.82	0.85	62	121.67	0.00	8,082	9,765	9833
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.53	0.61	279	105.15	0.00	5,728	5,987	6022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.47	2.93	274	126.40	0.00	5,570	6,877	7040
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.24	2.57	276	123.81	0.00	7,994	9,691	9897
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.24	4.16	281	142.40	0.00	11,390	15,746	16220
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.66	0.60	218	102.26	0.00	6,790	6,903	6943
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.72	1.43	218	116.16	0.00	8,882	10,189	10316
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.47	1.67	305	107.14	0.00	6,099	6,433	6534

Irish Stock Exchange Daily Bond Index Report

Monday 19 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 19-Dec-2016	Previous Index Price 16-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	105.01	105.02	-0.015%	-0.326%	-1.147%	-4.732%	4.56	0.82	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.30	109.29	0.005%	-0.215%	-0.810%	-3.154%	-0.55	1.78	1.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.41	112.40	0.009%	-0.107%	-0.718%	-2.456%	-0.53	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.28	118.21	0.059%	-0.083%	-1.003%	-3.159%	-0.51	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.50	116.32	0.152%	0.064%	-0.935%	-1.812%	-0.42	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.82	120.61	0.177%	0.098%	-0.981%	-1.646%	-0.39	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.53	104.23	0.294%	0.062%	-1.171%	2.295%	-0.07	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.47	123.15	0.262%	0.211%	-2.153%	0.934%	0.12	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.24	120.88	0.298%	0.150%	-2.872%	1.773%	0.42	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.24	137.78	0.340%	0.156%	-3.484%	0.981%	0.62	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.66	101.21	0.448%	0.378%	-4.452%		0.82	8.97	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.72	114.07	0.570%	-0.071%	-6.484%	5.130%	1.20	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.47	104.24	1.185%	-0.014%	-12.569%	10.027%	1.75	21.66	21.28

Return Price Performance			Index Price 19-Dec-2016	Previous Index Price 16-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	105.91	0.027%	-0.054%	-4.959%	-4.847%	4.56	0.82	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.06	110.02	0.038%	-0.001%	-3.860%	-3.259%	-0.55	1.78	1.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.62	114.58	0.040%	0.095%	0.132%	-2.530%	-0.53	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.28	119.16	0.099%	0.176%	-4.653%	-3.286%	-0.51	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.52	119.31	0.179%	0.260%	-0.094%	-1.886%	-0.42	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.67	121.41	0.209%	0.312%	-4.034%	-1.766%	-0.39	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.15	104.83	0.299%	0.102%	-1.001%	2.256%	-0.07	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.40	126.04	0.282%	0.368%	-1.452%	0.810%	0.12	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.81	123.42	0.314%	0.291%	-2.242%	1.643%	0.42	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.40	141.89	0.361%	0.350%	-2.604%	0.825%	0.62	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.26	101.80	0.453%	0.427%	-4.231%		0.82	8.97	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.16	115.49	0.579%	0.037%	-6.011%	4.988%	1.20	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.14	105.89	1.181%	0.083%	-12.082%	9.788%	1.75	21.66	21.28