

Irish Stock Exchange Weekly Bond Index Report

Friday 9 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 9-Dec-2016	Week to Date 2-Dec-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	117.57	-0.66%	-0.72%	-3.61%	-0.94%	17.57%	5.91	5.87	0.83	
All Bond Index (Return)	200.24	-0.54%	-0.63%	-2.95%	2.23%	100.24%	5.91	5.87	0.83	
Under 3 Bond Index (Clean)	89.72	-0.08%	-0.16%	-0.86%	-3.66%	-10.28%	1.98	1.99	-0.04	
Under 3 Bond Index (Return)	143.53	0.00%	-0.05%	-0.01%	0.42%	43.53%	1.98	1.99	-0.04	
Under 5 Bond Index (Clean)	103.05	-0.06%	-0.14%	-0.99%	-2.80%	3.05%	2.53	2.54	-0.19	
Under 5 Bond Index (Return)	169.00	0.02%	-0.03%	-0.18%	1.11%	69.00%	2.53	2.54	-0.19	
Under 10 Bond Index (Clean)	113.62	-0.31%	-0.37%	-2.26%	-1.60%	13.62%	4.39	4.38	0.36	
Under 10 Bond Index (Return)	189.09	-0.21%	-0.28%	-1.57%	1.80%	89.09%	4.39	4.38	0.36	
5 Plus Bond Index (Clean)	130.02	-1.20%	-1.25%	-5.93%	1.49%	30.02%	8.99	8.89	1.10	
5 Plus Bond Index (Return)	223.92	-1.05%	-1.17%	-5.41%	3.91%	123.92%	8.99	8.89	1.10	
10 Plus Bond Index (Clean)	136.35	-2.79%	-2.85%	-11.51%	3.48%	36.35%	15.39	15.14	1.68	
10 Plus Bond Index (Return)	244.81	-2.55%	-2.76%	-11.06%	5.33%	144.81%	15.39	15.14	1.68	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	105.11	0.78	52	105.89	0.00	6,239	6,558	6607
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.33	0.64	52	109.97	0.00	9,109	9,958	10017
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.42	2.10	174	114.52	0.00	7,700	8,656	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.21	0.84	52	119.05	0.00	6,540	7,739	7794
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.33	2.90	235	119.23	0.00	11,269	13,109	13436
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.51	0.71	52	121.22	0.00	8,082	9,739	9797
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.05	0.59	269	104.64	0.00	5,714	5,945	5979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.71	2.82	264	125.53	0.00	5,570	6,834	6991
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.25	2.48	266	122.73	0.00	7,982	9,598	9796
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.97	4.01	271	140.98	0.00	11,390	15,601	16058
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.38	0.57	208	100.95	0.00	6,790	6,815	6854
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.48	1.37	208	113.85	0.00	8,882	9,990	10111
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.11	1.62	295	102.72	0.00	6,089	6,150	6248

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Dec-2016	Week to Date 2-Dec-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.11	-0.15%	-0.23%	-1.05%	-4.64%	4.70	0.85	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.33	-0.08%	-0.18%	-0.78%	-3.12%	-0.52	1.81	1.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.42	-0.05%	-0.10%	-0.71%	-2.44%	-0.50	2.40	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.21	-0.06%	-0.14%	-1.06%	-3.21%	-0.44	2.70	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	0.00%	-0.08%	-1.08%	-1.95%	-0.35	3.12	3.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.51	-0.06%	-0.16%	-1.24%	-1.90%	-0.29	3.60	3.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	-0.24%	-0.40%	-1.63%	1.82%	0.03	5.14	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.71	-0.31%	-0.41%	-2.76%	0.31%	0.24	5.62	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.25	-0.60%	-0.66%	-3.66%	0.94%	0.55	6.49	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.97	-0.76%	-0.77%	-4.37%	0.05%	0.76	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.38	-0.95%	-0.89%	-5.66%		0.96	8.99	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.48	-1.93%	-2.03%	-8.32%	3.07%	1.38	11.61	11.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.11	-4.15%	-4.15%	-16.18%	5.48%	1.95	21.51	21.10

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Dec-2016	Week to Date 2-Dec-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.89	-0.05%	-0.10%	-5.00%	-4.89%	4.70	0.85	0.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	0.00%	-0.08%	-3.94%	-3.34%	-0.52	1.81	1.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	0.02%	0.00%	0.04%	-2.62%	-0.50	2.40	2.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.05	0.03%	-0.01%	-4.83%	-3.47%	-0.44	2.70	2.71
IE0034074488	3407448	4.5 Treas Bnd 2020	119.23	0.08%	0.02%	-0.34%	-2.12%	-0.35	3.12	3.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.22	0.02%	-0.06%	-4.39%	-2.13%	-0.29	3.60	3.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	-0.23%	-0.38%	-1.48%	1.76%	0.03	5.14	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.53	-0.24%	-0.32%	-2.13%	0.12%	0.24	5.62	5.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.73	-0.48%	-0.58%	-3.10%	0.76%	0.55	6.49	6.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.98	-0.59%	-0.65%	-3.58%	-0.18%	0.76	6.90	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.95	-0.82%	-0.86%	-5.46%		0.96	8.99	8.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.85	-1.74%	-1.95%	-7.88%	2.90%	1.38	11.61	11.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.72	-3.83%	-4.04%	-15.71%	5.26%	1.95	21.51	21.10