

Irish Stock Exchange Weekly Bond Index Report

Friday 2 December, 2016

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Bond Indices Performance

Index	Close Value 2-Dec-2016	Week to Date 25-Nov-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	118.35	0.05%	-0.06%	-2.97%	-0.28%	18.35%	5.99	5.95	0.74	
All Bond Index (Return)	201.32	0.07%	-0.09%	-2.42%	2.79%	101.32%	5.99	5.95	0.74	
Under 3 Bond Index (Clean)	89.79	-0.08%	-0.08%	-0.77%	-3.58%	-10.21%	2.00	2.01	-0.03	
Under 3 Bond Index (Return)	143.52	0.00%	-0.05%	-0.02%	0.41%	43.52%	2.00	2.01	-0.03	
Under 5 Bond Index (Clean)	103.11	-0.09%	-0.08%	-0.93%	-2.74%	3.11%	2.55	2.56	-0.18	
Under 5 Bond Index (Return)	168.96	0.00%	-0.06%	-0.20%	1.09%	68.96%	2.55	2.56	-0.18	
Under 10 Bond Index (Clean)	113.97	-0.01%	-0.06%	-1.96%	-1.30%	13.97%	4.42	4.41	0.31	
Under 10 Bond Index (Return)	189.49	0.04%	-0.07%	-1.36%	2.01%	89.49%	4.42	4.41	0.31	
5 Plus Bond Index (Clean)	131.60	0.18%	-0.05%	-4.79%	2.72%	31.60%	9.08	9.00	0.98	
5 Plus Bond Index (Return)	226.30	0.13%	-0.12%	-4.40%	5.01%	126.30%	9.08	9.00	0.98	
10 Plus Bond Index (Clean)	140.26	0.40%	-0.06%	-8.97%	6.45%	40.26%	15.54	15.31	1.50	
10 Plus Bond Index (Return)	251.21	0.26%	-0.22%	-8.73%	8.08%	151.21%	15.54	15.31	1.50	

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	105.27	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 Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Dec-2016	Week to Date 25-Nov-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.27	-0.10%	-0.08%	-0.90%	-4.50%	4.70	0.87	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.42	-0.11%	-0.10%	-0.70%	-3.05%	-0.51	1.83	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.48	-0.03%	-0.04%	-0.66%	-2.40%	-0.49	2.42	2.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.28	-0.08%	-0.08%	-1.00%	-3.15%	-0.43	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	-0.08%	-0.08%	-1.08%	-1.96%	-0.32	3.14	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.58	-0.10%	-0.10%	-1.17%	-1.84%	-0.29	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	-0.03%	-0.16%	-1.39%	2.07%	-0.02	5.16	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.08	0.09%	-0.10%	-2.46%	0.62%	0.20	5.64	5.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.97	0.11%	-0.07%	-3.08%	1.55%	0.46	6.52	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.02	0.10%	-0.01%	-3.64%	0.82%	0.66	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	0.19%	0.06%	-4.76%		0.85	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.69	0.22%	-0.10%	-6.51%	5.10%	1.21	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.49	0.68%	0.00%	-12.55%	10.05%	1.75	21.70	21.32

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Dec-2016	Week to Date 25-Nov-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.94	0.00%	-0.05%	-4.96%	-4.85%	4.70	0.87	0.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	-0.03%	-0.08%	-3.94%	-3.34%	-0.51	1.83	1.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	0.04%	-0.02%	0.01%	-2.64%	-0.49	2.42	2.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.01	0.02%	-0.05%	-4.87%	-3.50%	-0.43	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	119.14	-0.01%	-0.06%	-0.41%	-2.20%	-0.32	3.14	3.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	-0.02%	-0.07%	-4.40%	-2.14%	-0.29	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.88	-0.01%	-0.15%	-1.25%	2.00%	-0.02	5.16	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.83	0.15%	-0.08%	-1.89%	0.36%	0.20	5.64	5.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.32	0.10%	-0.10%	-2.63%	1.24%	0.46	6.52	6.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.82	0.09%	-0.06%	-3.00%	0.41%	0.66	6.92	6.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.78	0.09%	-0.05%	-4.68%		0.85	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.86	0.12%	-0.22%	-6.25%	4.72%	1.21	11.65	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.82	0.47%	-0.22%	-12.35%	9.45%	1.75	21.70	21.32