

Irish Stock Exchange Weekly Bond Index Report

Friday 16 December, 2016

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Bond Indices Performance

Index	Close Value 16-Dec-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 9-Dec-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	118.13	0.48%	-0.25%	-3.15%	-0.46%	18.13%	5.94	5.90	0.75
All Bond Index (Return)	201.31	0.54%	-0.10%	-2.43%	2.78%	101.31%	5.94	5.90	0.75
Under 3 Bond Index (Clean)	89.69	-0.03%	-0.19%	-0.89%	-3.69%	-10.31%	1.96	1.97	-0.09
Under 3 Bond Index (Return)	143.60	0.05%	0.00%	0.04%	0.47%	43.60%	1.96	1.97	-0.09
Under 5 Bond Index (Clean)	103.05	-0.01%	-0.15%	-0.99%	-2.81%	3.05%	2.51	2.52	-0.23
Under 5 Bond Index (Return)	169.13	0.07%	0.04%	-0.11%	1.19%	69.13%	2.51	2.52	-0.23
Under 10 Bond Index (Clean)	113.88	0.23%	-0.15%	-2.04%	-1.38%	13.88%	4.38	4.37	0.29
Under 10 Bond Index (Return)	189.64	0.29%	0.01%	-1.28%	2.09%	89.64%	4.38	4.37	0.29
5 Plus Bond Index (Clean)	131.22	0.93%	-0.33%	-5.06%	2.43%	31.22%	9.03	8.94	1.00
5 Plus Bond Index (Return)	226.07	0.96%	-0.22%	-4.50%	4.91%	126.07%	9.03	8.94	1.00
10 Plus Bond Index (Clean)	139.15	2.06%	-0.85%	-9.68%	5.61%	39.15%	15.47	15.24	1.55
10 Plus Bond Index (Return)	249.87	2.07%	-0.75%	-9.22%	7.51%	149.87%	15.47	15.24	1.55

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 O/S(m)	Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	105.02	0.89	59	105.91	0.00	6,227	6,540	6595
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.29	0.73	59	110.02	0.00	9,104	9,949	10015
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.40	2.18	181	114.58	0.00	7,683	8,635	8803
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.21	0.95	59	119.16	0.00	6,540	7,731	7793
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.32	2.98	242	119.31	0.00	11,269	13,108	13444
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.61	0.81	59	121.41	0.00	8,082	9,747	9813
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.23	0.61	276	104.83	0.00	5,728	5,970	6005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.15	2.90	271	126.04	0.00	5,570	6,859	7020
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.88	2.54	273	123.42	0.00	7,994	9,663	9866
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.78	4.11	278	141.89	0.00	11,390	15,693	16162
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.21	0.59	215	101.80	0.00	6,790	6,872	6912
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.07	1.41	215	115.49	0.00	8,882	10,131	10257
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.24	1.66	302	105.89	0.00	6,099	6,357	6458

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Dec-2016	Week to Date 9-Dec-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.02	-0.08%	-0.31%	-1.13%	-4.72%	4.60	0.83	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.29	-0.04%	-0.22%	-0.81%	-3.16%	-0.54	1.79	1.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.40	-0.02%	-0.12%	-0.73%	-2.46%	-0.53	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.21	0.00%	-0.14%	-1.06%	-3.22%	-0.48	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.32	-0.01%	-0.09%	-1.09%	-1.96%	-0.37	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.61	0.08%	-0.08%	-1.16%	-1.82%	-0.34	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	0.17%	-0.23%	-1.46%	2.00%	-0.01	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	0.36%	-0.05%	-2.41%	0.67%	0.17	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.88	0.52%	-0.15%	-3.16%	1.47%	0.46	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.78	0.59%	-0.18%	-3.81%	0.64%	0.67	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.21	0.83%	-0.07%	-4.88%		0.87	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.07	1.42%	-0.64%	-7.01%	4.53%	1.25	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.24	3.09%	-1.19%	-13.59%	8.74%	1.81	21.61	21.23

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Dec-2016	Week to Date 9-Dec-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.91	0.02%	-0.08%	-4.99%	-4.87%	4.60	0.83	0.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.02	0.04%	-0.04%	-3.90%	-3.30%	-0.54	1.79	1.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	0.05%	0.06%	0.09%	-2.57%	-0.53	2.38	2.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.16	0.09%	0.08%	-4.75%	-3.38%	-0.48	2.68	2.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.31	0.06%	0.08%	-0.27%	-2.06%	-0.37	3.10	3.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.41	0.16%	0.10%	-4.23%	-1.97%	-0.34	3.58	3.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	0.19%	-0.20%	-1.30%	1.95%	-0.01	5.12	5.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.04	0.41%	0.09%	-1.73%	0.53%	0.17	5.60	5.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.42	0.56%	-0.02%	-2.55%	1.32%	0.46	6.48	6.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.89	0.65%	-0.01%	-2.95%	0.46%	0.67	6.88	6.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.80	0.85%	-0.03%	-4.66%		0.87	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.49	1.44%	-0.54%	-6.55%	4.38%	1.25	11.61	11.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.89	3.08%	-1.09%	-13.11%	8.51%	1.81	21.61	21.23